



QUARTERLY STATEMENT  
AS OF SEPTEMBER 30, 2021  
OF THE CONDITION AND AFFAIRS OF THE  
CENTRAL MUTUAL INSURANCE COMPANY

|                                       |                                                                            |                        |                                                                            |            |                      |            |
|---------------------------------------|----------------------------------------------------------------------------|------------------------|----------------------------------------------------------------------------|------------|----------------------|------------|
| NAIC Group Code                       | 0036<br>(Current Period)                                                   | 0036<br>(Prior Period) | NAIC Company Code                                                          | 20230      | Employer's ID Number | 34-4202560 |
| Organized under the Laws of           | Ohio                                                                       |                        | State of Domicile or Port of Entry                                         | OH         |                      |            |
| Country of Domicile                   | United States of America                                                   |                        |                                                                            |            |                      |            |
| Incorporated/Organized                | 04/17/1876                                                                 |                        | Commenced Business                                                         | 10/02/1876 |                      |            |
| Statutory Home Office                 | 800 SOUTH WASHINGTON STREET<br>(Street and Number)                         |                        | VAN WERT, OH, US 45891-2357<br>(City or Town, State, Country and Zip Code) |            |                      |            |
| Main Administrative Office            | 800 SOUTH WASHINGTON STREET<br>(Street and Number)                         |                        |                                                                            |            |                      |            |
|                                       | VAN WERT, OH, US 45891-2357<br>(City or Town, State, Country and Zip Code) |                        | (419)238-1010<br>(Area Code) (Telephone Number)                            |            |                      |            |
| Mail Address                          | P.O. BOX 351<br>(Street and Number or P.O. Box)                            |                        | VAN WERT, OH, US 45891-0351<br>(City or Town, State, Country and Zip Code) |            |                      |            |
| Primary Location of Books and Records | 800 SOUTH WASHINGTON STREET<br>(Street and Number)                         |                        |                                                                            |            |                      |            |
|                                       | VAN WERT, OH, US 45891-2357<br>(City or Town, State, Country and Zip Code) |                        | (419)238-1010<br>(Area Code) (Telephone Number)                            |            |                      |            |
| Internet Web Site Address             | WWW.CENTRAL-INSURANCE.COM                                                  |                        |                                                                            |            |                      |            |
| Statutory Statement Contact           | AMY RENEE DOUGAL<br>(Name)                                                 |                        | (419)238-5551-2176<br>(Area Code)(Telephone Number)(Extension)             |            |                      |            |
|                                       | ADOUGAL@CENTRAL-INSURANCE.COM<br>(E-Mail Address)                          |                        | (419)238-7626<br>(Fax Number)                                              |            |                      |            |

OFFICERS

| Name                    | Title                   |
|-------------------------|-------------------------|
| EVAN PENNINGTON PURMORT | PRESIDENT               |
| KEITH ALLEN GOAD        | CHIEF FINANCIAL OFFICER |
| AMY RENEE DOUGAL        | TREASURER               |

OTHERS

ROBERT JOSEPH COLEMAN, VICE PRESIDENT  
ANGELA MARIE GIBSON, VICE PRESIDENT  
MATTHEW PAUL KORTE, VICE PRESIDENT  
TIMOTHY LEE RAUCH, VICE PRESIDENT

PAUL JOSEPH EDWARDS, VICE PRESIDENT  
TRINTIN CHAD GLENN, CHIEF ACTUARY  
DAVID T LEE, VICE PRESIDENT  
JESSICA MARIE SEYMOUR, VICE PRESIDENT #

BENJAMIN SCOTT FAUROTE, VICE PRESIDENT  
CYNTHIA MARIE HURLESS, CHIEF OPERATING OFFICER  
JOCELYN LEIGH PFEIFER, VICE PRESIDENT  
MATTHEW LANE ZOLLNER, VICE PRESIDENT

DIRECTORS OR TRUSTEES

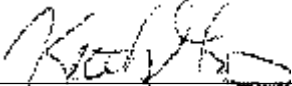
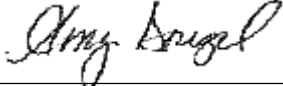
EDWARD RAY BUHL  
CYNTHIA MARIE HURLESS  
EVAN PENNINGTON PURMORT  
DENNIS DALE STRIPE

JOSIE LEE COVINGTON II  
THOMAS B KEARNEY  
FRANCIS WALWORTH PURMORT III  
DAVID CARTER WARD

BENJAMIN SCOTT FAUROTE  
EDWARD JOSEPH NOONAN  
ROMEL GARRY SALAM

State of Ohio  
County of Van Wert ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

|                                                                                     |                                                                                     |                                                                                       |
|-------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|
|  |  |  |
| (Signature)                                                                         | (Signature)                                                                         | (Signature)                                                                           |
| EVAN PENNINGTON PURMORT                                                             | KEITH ALLEN GOAD                                                                    | AMY RENEE DOUGAL                                                                      |
| (Printed Name)                                                                      | (Printed Name)                                                                      | (Printed Name)                                                                        |
| 1.                                                                                  | 2.                                                                                  | 3.                                                                                    |
| PRESIDENT                                                                           | CHIEF FINANCIAL OFFICER                                                             | TREASURER                                                                             |
| (Title)                                                                             | (Title)                                                                             | (Title)                                                                               |

Subscribed and sworn to before me this  
day of , 2021

a. Is this an original filing?  
b. If no, 1. State the amendment number  
2. Date filed  
3. Number of pages attached

Yes[X] No[ ]  
11/10/2021

(Notary Public Signature)

ASSETS

|                      |                                                                                                                                                              | Current Statement Date |                       |                                         | 4                                                |
|----------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|-----------------------|-----------------------------------------|--------------------------------------------------|
|                      |                                                                                                                                                              | 1                      | 2                     | 3                                       | December 31<br>Prior Year Net<br>Admitted Assets |
|                      |                                                                                                                                                              | Assets                 | Nonadmitted<br>Assets | Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                  |
| 1.                   | Bonds .....                                                                                                                                                  | 1,011,830,021          |                       | 1,011,830,021                           | 989,188,253                                      |
| 2.                   | Stocks:                                                                                                                                                      |                        |                       |                                         |                                                  |
| 2.1                  | Preferred stocks .....                                                                                                                                       | 1,800,000              |                       | 1,800,000                               | 1,856,532                                        |
| 2.2                  | Common stocks .....                                                                                                                                          | 590,798,558            | 2,192,546             | 588,606,012                             | 528,202,334                                      |
| 3.                   | Mortgage loans on real estate:                                                                                                                               |                        |                       |                                         |                                                  |
| 3.1                  | First liens .....                                                                                                                                            |                        |                       |                                         |                                                  |
| 3.2                  | Other than first liens .....                                                                                                                                 |                        |                       |                                         |                                                  |
| 4.                   | Real estate:                                                                                                                                                 |                        |                       |                                         |                                                  |
| 4.1                  | Properties occupied by the company (less \$.....0<br>encumbrances) .....                                                                                     | 36,553,013             | 873,773               | 35,679,240                              | 36,647,618                                       |
| 4.2                  | Properties held for the production of income (less \$.....0<br>encumbrances) .....                                                                           | 284,978                |                       | 284,978                                 | 295,133                                          |
| 4.3                  | Properties held for sale (less \$.....0 encumbrances) .....                                                                                                  |                        |                       |                                         |                                                  |
| 5.                   | Cash (\$.....41,707,991), cash equivalents (\$.....14,029,676) and<br>short-term investments (\$.....0) .....                                                | 55,737,667             |                       | 55,737,667                              | 29,082,190                                       |
| 6.                   | Contract loans (including \$.....0 premium notes) .....                                                                                                      |                        |                       |                                         |                                                  |
| 7.                   | Derivatives .....                                                                                                                                            |                        |                       |                                         |                                                  |
| 8.                   | Other invested assets .....                                                                                                                                  |                        |                       |                                         |                                                  |
| 9.                   | Receivables for securities .....                                                                                                                             | 250,000                |                       | 250,000                                 |                                                  |
| 10.                  | Securities lending reinvested collateral assets .....                                                                                                        |                        |                       |                                         |                                                  |
| 11.                  | Aggregate write-ins for invested assets .....                                                                                                                |                        |                       |                                         |                                                  |
| 12.                  | Subtotals, cash and invested assets (Lines 1 to 11) .....                                                                                                    | 1,697,254,238          | 3,066,319             | 1,694,187,919                           | 1,585,272,060                                    |
| 13.                  | Title plants less \$.....0 charged off (for Title insurers only) .....                                                                                       |                        |                       |                                         |                                                  |
| 14.                  | Investment income due and accrued .....                                                                                                                      | 8,253,789              |                       | 8,253,789                               | 7,849,161                                        |
| 15.                  | Premiums and considerations:                                                                                                                                 |                        |                       |                                         |                                                  |
| 15.1                 | Uncollected premiums and agents' balances in the course of<br>collection .....                                                                               | 34,003,454             | 328,453               | 33,675,000                              | 33,264,599                                       |
| 15.2                 | Deferred premiums, agents' balances and installments booked<br>but deferred and not yet due (including \$.....250,982 earned but<br>unbilled premiums) ..... | 168,488,350            | 30,239                | 168,458,112                             | 161,566,915                                      |
| 15.3                 | Accrued retrospective premiums (\$.....0) and contracts<br>subject to redetermination (\$.....0) .....                                                       |                        |                       |                                         |                                                  |
| 16.                  | Reinsurance:                                                                                                                                                 |                        |                       |                                         |                                                  |
| 16.1                 | Amounts recoverable from reinsurers .....                                                                                                                    | 4,176,941              |                       | 4,176,941                               | 37,301,319                                       |
| 16.2                 | Funds held by or deposited with reinsured companies .....                                                                                                    |                        |                       |                                         |                                                  |
| 16.3                 | Other amounts receivable under reinsurance contracts .....                                                                                                   |                        |                       |                                         |                                                  |
| 17.                  | Amounts receivable relating to uninsured plans .....                                                                                                         |                        |                       |                                         |                                                  |
| 18.1                 | Current federal and foreign income tax recoverable and interest thereon .....                                                                                |                        |                       |                                         |                                                  |
| 18.2                 | Net deferred tax asset .....                                                                                                                                 | 34,321,829             | 13,017,259            | 21,304,570                              | 20,450,408                                       |
| 19.                  | Guaranty funds receivable or on deposit .....                                                                                                                | 70,550                 |                       | 70,550                                  | 78,987                                           |
| 20.                  | Electronic data processing equipment and software .....                                                                                                      | 33,034,643             | 32,853,103            | 181,540                                 | 62,666                                           |
| 21.                  | Furniture and equipment, including health care delivery assets<br>(\$.....0) .....                                                                           | 2,858,577              | 2,858,577             |                                         |                                                  |
| 22.                  | Net adjustments in assets and liabilities due to foreign exchange rates .....                                                                                |                        |                       |                                         |                                                  |
| 23.                  | Receivables from parent, subsidiaries and affiliates .....                                                                                                   |                        |                       |                                         |                                                  |
| 24.                  | Health care (\$.....0) and other amounts receivable .....                                                                                                    |                        |                       |                                         |                                                  |
| 25.                  | Aggregate write-ins for other-than-invested assets .....                                                                                                     | 5,246,303              | 194,303               | 5,052,000                               | 3,485,921                                        |
| 26.                  | TOTAL assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                          | 1,987,708,674          | 52,348,254            | 1,935,360,420                           | 1,849,332,036                                    |
| 27.                  | From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....                                                                             |                        |                       |                                         |                                                  |
| 28.                  | TOTAL (Lines 26 and 27) .....                                                                                                                                | 1,987,708,674          | 52,348,254            | 1,935,360,420                           | 1,849,332,036                                    |
| DETAILS OF WRITE-INS |                                                                                                                                                              |                        |                       |                                         |                                                  |
| 1101.                | .....                                                                                                                                                        |                        |                       |                                         |                                                  |
| 1102.                | .....                                                                                                                                                        |                        |                       |                                         |                                                  |
| 1103.                | .....                                                                                                                                                        |                        |                       |                                         |                                                  |
| 1198.                | Summary of remaining write-ins for Line 11 from overflow page .....                                                                                          |                        |                       |                                         |                                                  |
| 1199.                | TOTALS (Lines 1101 through 1103 plus 1198) (Line 11 above) .....                                                                                             |                        |                       |                                         |                                                  |
| 2501.                | EQUITIES & DEPOSITS IN POOLS & ASSOCIATIONS .....                                                                                                            | 4,991,767              |                       | 4,991,767                               | 3,425,697                                        |
| 2502.                | ENSERVIO PREFUND .....                                                                                                                                       | (46,785)               |                       | (46,785)                                | (46,785)                                         |
| 2503.                | PREPAID LICENSE FEES .....                                                                                                                                   | 5,500                  |                       | 5,500                                   | 5,500                                            |
| 2598.                | Summary of remaining write-ins for Line 25 from overflow page .....                                                                                          | 295,821                | 194,303               | 101,518                                 | 101,509                                          |
| 2599.                | TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....                                                                                             | 5,246,303              | 194,303               | 5,052,000                               | 3,485,921                                        |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                      |                                                                                                                                                                                                                                                                                                 | 1                         | 2                          |
|----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------|----------------------------|
|                      |                                                                                                                                                                                                                                                                                                 | Current<br>Statement Date | December 31,<br>Prior Year |
| 1.                   | Losses (current accident year \$.....156,307,203) .....                                                                                                                                                                                                                                         | 398,184,277               | 377,476,526                |
| 2.                   | Reinsurance payable on paid losses and loss adjustment expenses .....                                                                                                                                                                                                                           |                           |                            |
| 3.                   | Loss adjustment expenses .....                                                                                                                                                                                                                                                                  | 136,907,450               | 128,542,859                |
| 4.                   | Commissions payable, contingent commissions and other similar charges .....                                                                                                                                                                                                                     | 18,300,173                | 18,376,977                 |
| 5.                   | Other expenses (excluding taxes, licenses and fees) .....                                                                                                                                                                                                                                       | 18,986,245                | 20,478,269                 |
| 6.                   | Taxes, licenses and fees (excluding federal and foreign income taxes) .....                                                                                                                                                                                                                     | 4,484,728                 | 5,238,245                  |
| 7.1                  | Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)) .....                                                                                                                                                                                          | 1,512,606                 | 5,543,342                  |
| 7.2                  | Net deferred tax liability .....                                                                                                                                                                                                                                                                |                           |                            |
| 8.                   | Borrowed money \$.....0 and interest thereon \$.....0 .....                                                                                                                                                                                                                                     |                           |                            |
| 9.                   | Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....69,296,508 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act) ..... | 328,383,733               | 313,616,833                |
| 10.                  | Advance premium .....                                                                                                                                                                                                                                                                           | 5,000,515                 | 4,361,075                  |
| 11.                  | Dividends declared and unpaid:                                                                                                                                                                                                                                                                  |                           |                            |
| 11.1                 | Stockholders .....                                                                                                                                                                                                                                                                              |                           |                            |
| 11.2                 | Policyholders .....                                                                                                                                                                                                                                                                             | 446,060                   | 139,779                    |
| 12.                  | Ceded reinsurance premiums payable (net of ceding commissions) .....                                                                                                                                                                                                                            | 2,886,647                 | 5,648,392                  |
| 13.                  | Funds held by company under reinsurance treaties .....                                                                                                                                                                                                                                          |                           |                            |
| 14.                  | Amounts withheld or retained by company for account of others .....                                                                                                                                                                                                                             | 24,416,756                | 21,953,683                 |
| 15.                  | Remittances and items not allocated .....                                                                                                                                                                                                                                                       |                           |                            |
| 16.                  | Provision for reinsurance (including \$.....0 certified) .....                                                                                                                                                                                                                                  | 232,000                   | 4,551,000                  |
| 17.                  | Net adjustments in assets and liabilities due to foreign exchange rates .....                                                                                                                                                                                                                   |                           |                            |
| 18.                  | Drafts outstanding .....                                                                                                                                                                                                                                                                        |                           |                            |
| 19.                  | Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                                                                                            | 4,808,397                 | 1,743,495                  |
| 20.                  | Derivatives .....                                                                                                                                                                                                                                                                               |                           |                            |
| 21.                  | Payable for securities .....                                                                                                                                                                                                                                                                    |                           | 3,501,000                  |
| 22.                  | Payable for securities lending .....                                                                                                                                                                                                                                                            |                           |                            |
| 23.                  | Liability for amounts held under uninsured plans .....                                                                                                                                                                                                                                          |                           |                            |
| 24.                  | Capital notes \$.....0 and interest thereon \$.....0 .....                                                                                                                                                                                                                                      |                           |                            |
| 25.                  | Aggregate write-ins for liabilities .....                                                                                                                                                                                                                                                       | 47,958,893                | 45,558,593                 |
| 26.                  | TOTAL liabilities excluding protected cell liabilities (Lines 1 through 25) .....                                                                                                                                                                                                               | 992,508,479               | 956,730,068                |
| 27.                  | Protected cell liabilities .....                                                                                                                                                                                                                                                                |                           |                            |
| 28.                  | TOTAL liabilities (Lines 26 and 27) .....                                                                                                                                                                                                                                                       | 992,508,479               | 956,730,068                |
| 29.                  | Aggregate write-ins for special surplus funds .....                                                                                                                                                                                                                                             |                           |                            |
| 30.                  | Common capital stock .....                                                                                                                                                                                                                                                                      |                           |                            |
| 31.                  | Preferred capital stock .....                                                                                                                                                                                                                                                                   |                           |                            |
| 32.                  | Aggregate write-ins for other-than-special surplus funds .....                                                                                                                                                                                                                                  |                           |                            |
| 33.                  | Surplus notes .....                                                                                                                                                                                                                                                                             |                           |                            |
| 34.                  | Gross paid in and contributed surplus .....                                                                                                                                                                                                                                                     |                           |                            |
| 35.                  | Unassigned funds (surplus) .....                                                                                                                                                                                                                                                                | 942,851,941               | 892,601,960                |
| 36.                  | Less treasury stock, at cost:                                                                                                                                                                                                                                                                   |                           |                            |
| 36.1                 | .....0 shares common (value included in Line 30 \$.....0) .....                                                                                                                                                                                                                                 |                           |                            |
| 36.2                 | .....0 shares preferred (value included in Line 31 \$.....0) .....                                                                                                                                                                                                                              |                           |                            |
| 37.                  | Surplus as regards policyholders (Lines 29 to 35, less 36) .....                                                                                                                                                                                                                                | 942,851,941               | 892,601,960                |
| 38.                  | TOTALS (Page 2, Line 28, Col. 3) .....                                                                                                                                                                                                                                                          | 1,935,360,420             | 1,849,332,028              |
| DETAILS OF WRITE-INS |                                                                                                                                                                                                                                                                                                 |                           |                            |
| 2501.                | Reserve - Pension Plan Benefits .....                                                                                                                                                                                                                                                           | 45,191,215                | 43,301,530                 |
| 2502.                | Reserve for Investment Expenses .....                                                                                                                                                                                                                                                           | 390,000                   |                            |
| 2503.                | Reserve for Escheats .....                                                                                                                                                                                                                                                                      | 2,253,712                 | 2,109,406                  |
| 2598.                | Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                                                                                             | 123,966                   | 147,657                    |
| 2599.                | TOTALS (Lines 2501 through 2503 plus 2598) (Line 25 above) .....                                                                                                                                                                                                                                | 47,958,893                | 45,558,593                 |
| 2901.                | .....                                                                                                                                                                                                                                                                                           |                           |                            |
| 2902.                | .....                                                                                                                                                                                                                                                                                           |                           |                            |
| 2903.                | .....                                                                                                                                                                                                                                                                                           |                           |                            |
| 2998.                | Summary of remaining write-ins for Line 29 from overflow page .....                                                                                                                                                                                                                             |                           |                            |
| 2999.                | TOTALS (Lines 2901 through 2903 plus 2998) (Line 29 above) .....                                                                                                                                                                                                                                |                           |                            |
| 3201.                | .....                                                                                                                                                                                                                                                                                           |                           |                            |
| 3202.                | .....                                                                                                                                                                                                                                                                                           |                           |                            |
| 3203.                | .....                                                                                                                                                                                                                                                                                           |                           |                            |
| 3298.                | Summary of remaining write-ins for Line 32 from overflow page .....                                                                                                                                                                                                                             |                           |                            |
| 3299.                | TOTALS (Lines 3201 through 3203 plus 3298) (Line 32 above) .....                                                                                                                                                                                                                                |                           |                            |

STATEMENT OF INCOME

|                             |                                                                                                                                                     | 1                       | 2                     | 3                               |
|-----------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------|-----------------------|---------------------------------|
|                             |                                                                                                                                                     | Current Year<br>to Date | Prior Year<br>to Date | Prior Year Ended<br>December 31 |
| UNDERWRITING INCOME         |                                                                                                                                                     |                         |                       |                                 |
| 1.                          | Premiums earned                                                                                                                                     |                         |                       |                                 |
| 1.1                         | Direct (written \$.....542,866,460)                                                                                                                 | 532,384,149             | 539,015,332           | 717,330,688                     |
| 1.2                         | Assumed (written \$.....57,350,747)                                                                                                                 | 50,273,783              | 43,390,457            | 59,273,624                      |
| 1.3                         | Ceded (written \$.....138,474,754)                                                                                                                  | 135,774,209             | 133,334,839           | 176,754,620                     |
| 1.4                         | Net (written \$.....461,742,453)                                                                                                                    | 446,883,723             | 449,070,950           | 599,849,693                     |
| DEDUCTIONS:                 |                                                                                                                                                     |                         |                       |                                 |
| 2.                          | Losses incurred (current accident year \$.....289,730,983)                                                                                          |                         |                       |                                 |
| 2.1                         | Direct                                                                                                                                              | 311,660,842             | 360,361,548           | 444,331,465                     |
| 2.2                         | Assumed                                                                                                                                             | 24,803,951              | 18,714,117            | 24,004,510                      |
| 2.3                         | Ceded                                                                                                                                               | 70,623,789              | 100,213,699           | 121,129,632                     |
| 2.4                         | Net                                                                                                                                                 | 265,841,004             | 278,861,966           | 347,206,343                     |
| 3.                          | Loss adjustment expenses incurred                                                                                                                   | 43,274,358              | 43,800,376            | 56,321,165                      |
| 4.                          | Other underwriting expenses incurred                                                                                                                | 156,491,756             | 153,317,081           | 200,043,025                     |
| 5.                          | Aggregate write-ins for underwriting deductions                                                                                                     |                         |                       |                                 |
| 6.                          | TOTAL underwriting deductions (Lines 2 through 5)                                                                                                   | 465,607,118             | 475,979,422           | 603,570,533                     |
| 7.                          | Net income of protected cells                                                                                                                       |                         |                       |                                 |
| 8.                          | Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)                                                                                      | (18,723,395)            | (26,908,472)          | (3,720,840)                     |
| INVESTMENT INCOME           |                                                                                                                                                     |                         |                       |                                 |
| 9.                          | Net investment income earned                                                                                                                        | 28,671,625              | 27,244,388            | 36,801,425                      |
| 10.                         | Net realized capital gains (losses) less capital gains tax of \$.....6,617,492                                                                      | 24,894,375              | 34,876,264            | 37,726,021                      |
| 11.                         | Net investment gain (loss) (Lines 9 + 10)                                                                                                           | 53,566,000              | 62,120,652            | 74,527,446                      |
| OTHER INCOME                |                                                                                                                                                     |                         |                       |                                 |
| 12.                         | Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....549,242)                       | (549,242)               | (556,749)             | (727,768)                       |
| 13.                         | Finance and service charges not included in premiums                                                                                                | 1,063,310               | 1,218,669             | 1,578,854                       |
| 14.                         | Aggregate write-ins for miscellaneous income                                                                                                        | 360,259                 | 143,886               | 252,267                         |
| 15.                         | TOTAL other income (Lines 12 through 14)                                                                                                            | 874,327                 | 805,806               | 1,103,353                       |
| 16.                         | Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)     | 35,716,931              | 36,017,986            | 71,909,959                      |
| 17.                         | Dividends to policyholders                                                                                                                          | 429,240                 | 238,370               | 262,428                         |
| 18.                         | Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17) | 35,287,691              | 35,779,616            | 71,647,531                      |
| 19.                         | Federal and foreign income taxes incurred                                                                                                           | 2,407,716               | 1,379,938             | 6,437,193                       |
| 20.                         | Net income (Line 18 minus Line 19) (to Line 22)                                                                                                     | 32,879,975              | 34,399,678            | 65,210,338                      |
| CAPITAL AND SURPLUS ACCOUNT |                                                                                                                                                     |                         |                       |                                 |
| 21.                         | Surplus as regards policyholders, December 31 prior year                                                                                            | 892,601,743             | 896,848,105           | 896,848,105                     |
| 22.                         | Net income (from Line 20)                                                                                                                           | 32,879,975              | 34,399,678            | 65,210,338                      |
| 23.                         | Net transfers (to) from Protected Cell accounts                                                                                                     |                         |                       |                                 |
| 24.                         | Change in net unrealized capital gains or (losses) less capital gains tax of \$.....4,414,080                                                       | 16,605,349              | (70,907,420)          | (33,097,855)                    |
| 25.                         | Change in net unrealized foreign exchange capital gain (loss)                                                                                       |                         |                       |                                 |
| 26.                         | Change in net deferred income tax                                                                                                                   | 2,451,207               | 1,191,180             | 7,175,042                       |
| 27.                         | Change in nonadmitted assets                                                                                                                        | (7,050,562)             | (19,147,271)          | (26,337,529)                    |
| 28.                         | Change in provision for reinsurance                                                                                                                 | 4,319,000               |                       | 1,288,000                       |
| 29.                         | Change in surplus notes                                                                                                                             |                         |                       |                                 |
| 30.                         | Surplus (contributed to) withdrawn from Protected cells                                                                                             |                         |                       |                                 |
| 31.                         | Cumulative effect of changes in accounting principles                                                                                               |                         |                       |                                 |
| 32.                         | Capital changes:                                                                                                                                    |                         |                       |                                 |
| 32.1                        | Paid in                                                                                                                                             |                         |                       |                                 |
| 32.2                        | Transferred from surplus (Stock Dividend)                                                                                                           |                         |                       |                                 |
| 32.3                        | Transferred to surplus                                                                                                                              |                         |                       |                                 |
| 33.                         | Surplus adjustments:                                                                                                                                |                         |                       |                                 |
| 33.1                        | Paid in                                                                                                                                             |                         |                       |                                 |
| 33.2                        | Transferred to capital (Stock Dividend)                                                                                                             |                         |                       |                                 |
| 33.3                        | Transferred from capital                                                                                                                            |                         |                       |                                 |
| 34.                         | Net remittances from or (to) Home Office                                                                                                            |                         |                       |                                 |
| 35.                         | Dividends to stockholders                                                                                                                           |                         |                       |                                 |
| 36.                         | Change in treasury stock                                                                                                                            |                         |                       |                                 |
| 37.                         | Aggregate write-ins for gains and losses in surplus                                                                                                 | 1,045,013               | 2,060,732             | (18,484,358)                    |
| 38.                         | Change in surplus as regards policyholders (Lines 22 through 37)                                                                                    | 50,249,982              | (52,403,101)          | (4,246,362)                     |
| 39.                         | Surplus as regards policyholders, as of statement date (Lines 21 plus 38)                                                                           | 942,851,725             | 844,445,004           | 892,601,743                     |
| DETAILS OF WRITE-INS        |                                                                                                                                                     |                         |                       |                                 |
| 0501.                       |                                                                                                                                                     |                         |                       |                                 |
| 0502.                       |                                                                                                                                                     |                         |                       |                                 |
| 0503.                       |                                                                                                                                                     |                         |                       |                                 |
| 0598.                       | Summary of remaining write-ins for Line 5 from overflow page                                                                                        |                         |                       |                                 |
| 0599.                       | TOTALS (Lines 0501 through 0503 plus 0598) (Line 5 above)                                                                                           |                         |                       |                                 |
| 1401.                       | Miscellaneous Income                                                                                                                                | 360,259                 | 143,886               | 252,267                         |
| 1402.                       |                                                                                                                                                     |                         |                       |                                 |
| 1403.                       |                                                                                                                                                     |                         |                       |                                 |
| 1498.                       | Summary of remaining write-ins for Line 14 from overflow page                                                                                       |                         |                       |                                 |
| 1499.                       | TOTALS (Lines 1401 through 1403 plus 1498) (Line 14 above)                                                                                          | 360,259                 | 143,886               | 252,267                         |
| 3701.                       | Gains and Losses in Surplus (SSAP's 92 & 102)                                                                                                       | 1,045,013               | 2,060,732             | (18,484,358)                    |
| 3702.                       |                                                                                                                                                     |                         |                       |                                 |
| 3703.                       |                                                                                                                                                     |                         |                       |                                 |
| 3798.                       | Summary of remaining write-ins for Line 37 from overflow page                                                                                       |                         |                       |                                 |
| 3799.                       | TOTALS (Lines 3701 through 3703 plus 3798) (Line 37 above)                                                                                          | 1,045,013               | 2,060,732             | (18,484,358)                    |

**CASH FLOW**

|                                                                            |                                                                                                                 | 1            | 2            | 3             |
|----------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|--------------|--------------|---------------|
|                                                                            |                                                                                                                 | Current      | Prior        | Prior         |
|                                                                            |                                                                                                                 | Year         | Year         | Year Ended    |
|                                                                            |                                                                                                                 | To Date      | To Date      | December 31   |
| <b>Cash from Operations</b>                                                |                                                                                                                 |              |              |               |
| 1.                                                                         | Premiums collected net of reinsurance .....                                                                     | 452,533,285  | 449,267,961  | 593,655,966   |
| 2.                                                                         | Net investment income .....                                                                                     | 30,529,751   | 29,955,158   | 39,873,201    |
| 3.                                                                         | Miscellaneous income .....                                                                                      | 874,327      | 805,807      | 1,103,354     |
| 4.                                                                         | TOTAL (Lines 1 to 3) .....                                                                                      | 483,937,363  | 480,028,926  | 634,632,521   |
| 5.                                                                         | Benefit and loss related payments .....                                                                         | 212,008,875  | 225,775,526  | 309,224,912   |
| 6.                                                                         | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                       |              |              |               |
| 7.                                                                         | Commissions, expenses paid and aggregate write-ins for deductions .....                                         | 190,256,732  | 192,259,749  | 237,623,122   |
| 8.                                                                         | Dividends paid to policyholders .....                                                                           | 122,959      | 201,816      | 320,117       |
| 9.                                                                         | Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses) .....           | 13,055,944   | 7,403,000    | 12,334,311    |
| 10.                                                                        | TOTAL (Lines 5 through 9) .....                                                                                 | 415,444,511  | 425,640,091  | 559,502,463   |
| 11.                                                                        | Net cash from operations (Line 4 minus Line 10) .....                                                           | 68,492,852   | 54,388,835   | 75,130,059    |
| <b>Cash from Investments</b>                                               |                                                                                                                 |              |              |               |
| 12.                                                                        | Proceeds from investments sold, matured or repaid:                                                              |              |              |               |
| 12.1                                                                       | Bonds .....                                                                                                     | 102,823,793  | 79,544,993   | 98,585,016    |
| 12.2                                                                       | Stocks .....                                                                                                    | 315,663,928  | 388,625,389  | 465,809,963   |
| 12.3                                                                       | Mortgage loans .....                                                                                            |              |              |               |
| 12.4                                                                       | Real estate .....                                                                                               |              |              |               |
| 12.5                                                                       | Other invested assets .....                                                                                     |              |              |               |
| 12.6                                                                       | Net gains or (losses) on cash, cash equivalents and short-term investments .....                                |              |              |               |
| 12.7                                                                       | Miscellaneous proceeds .....                                                                                    | (3,501,000)  |              | 3,501,000     |
| 12.8                                                                       | TOTAL investment proceeds (Lines 12.1 to 12.7) .....                                                            | 414,986,721  | 468,170,382  | 567,895,979   |
| 13.                                                                        | Cost of investments acquired (long-term only):                                                                  |              |              |               |
| 13.1                                                                       | Bonds .....                                                                                                     | 126,040,620  | 180,629,645  | 239,612,134   |
| 13.2                                                                       | Stocks .....                                                                                                    | 324,139,125  | 371,418,499  | 452,947,891   |
| 13.3                                                                       | Mortgage loans .....                                                                                            |              |              |               |
| 13.4                                                                       | Real estate .....                                                                                               | 337,255      | 132,534      | 190,669       |
| 13.5                                                                       | Other invested assets .....                                                                                     |              |              |               |
| 13.6                                                                       | Miscellaneous applications .....                                                                                | 250,000      | (1,040,000)  | (2,185,000)   |
| 13.7                                                                       | TOTAL investments acquired (Lines 13.1 to 13.6) .....                                                           | 450,767,000  | 551,140,677  | 690,565,694   |
| 14.                                                                        | Net increase (or decrease) in contract loans and premium notes .....                                            |              |              |               |
| 15.                                                                        | Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                         | (35,780,279) | (82,970,295) | (122,669,715) |
| <b>Cash from Financing and Miscellaneous Sources</b>                       |                                                                                                                 |              |              |               |
| 16.                                                                        | Cash provided (applied):                                                                                        |              |              |               |
| 16.1                                                                       | Surplus notes, capital notes .....                                                                              |              |              |               |
| 16.2                                                                       | Capital and paid in surplus, less treasury stock .....                                                          |              |              |               |
| 16.3                                                                       | Borrowed funds .....                                                                                            |              |              |               |
| 16.4                                                                       | Net deposits on deposit-type contracts and other insurance liabilities .....                                    |              |              |               |
| 16.5                                                                       | Dividends to stockholders .....                                                                                 |              |              |               |
| 16.6                                                                       | Other cash provided (applied) .....                                                                             | (6,057,097)  | 1,826,919    | (10,702,338)  |
| 17.                                                                        | Net cash from financing and miscellaneous sources (Line 16.1 through 16.4 minus Line 16.5 plus Line 16.6) ..... | (6,057,097)  | 1,826,919    | (10,702,338)  |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b> |                                                                                                                 |              |              |               |
| 18.                                                                        | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....           | 26,655,476   | (26,754,541) | (58,241,994)  |
| 19.                                                                        | Cash, cash equivalents and short-term investments:                                                              |              |              |               |
| 19.1                                                                       | Beginning of year .....                                                                                         | 29,082,191   | 87,324,184   | 87,324,184    |
| 19.2                                                                       | End of period (Line 18 plus Line 19.1) .....                                                                    | 55,737,667   | 60,569,643   | 29,082,191    |

**Note: Supplemental Disclosures of Cash Flow Information for Non-Cash Transactions:**

|         |  |  |  |  |
|---------|--|--|--|--|
| 20.0001 |  |  |  |  |
|---------|--|--|--|--|

**Notes to Financial Statement**  
**NOTES TO FINANCIAL STATEMENTS**

**1. Summary of Significant Accounting Policies**

**A. Accounting Practices**

The financial statements of Central Mutual Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining solvency under the Ohio Insurance Law. The *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

|                                                                        | SSAP # | F/S Page | F/S Line # | 2021        | 2020        |
|------------------------------------------------------------------------|--------|----------|------------|-------------|-------------|
| <b>NET INCOME</b>                                                      |        |          |            |             |             |
| (1) State basis (Page 4, Line 20, Columns 1 & 3)                       | XXX    | XXX      | XXX        | 32,879,975  | 65,210,335  |
| (2) State Prescribed Practices that increase/(decrease) from NAIC SAP: |        |          |            | 0           | 0           |
| (3) State Permitted Practices that increase/(decrease) from NAIC SAP:  |        |          |            | 0           | 0           |
| (4) NAIC SAP (1-2-3=4)                                                 | XXX    | XXX      | XXX        | 32,879,975  | 65,210,335  |
| <b>SURPLUS</b>                                                         |        |          |            |             |             |
| (5) State basis (Page 3, Line 37, Columns 1 & 2)                       | XXX    | XXX      | XXX        | 942,851,941 | 892,601,960 |
| (6) State Prescribed Practices that increase/(decrease) from NAIC SAP: |        |          |            | 0           | 0           |
| (7) State Permitted Practices that increase/(decrease) from NAIC SAP:  |        |          |            | 0           | 0           |
| (8) NAIC SAP (5-6-7=8)                                                 | XXX    | XXX      | XXX        | 942,851,941 | 892,601,960 |

**B. Use of Estimates in the Preparation of the Financial Statements**

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

**C. Accounting Policy**

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, Central Mutual Insurance Company uses the following accounting policies:

- Short-term investments are stated at amortized cost.
- Bonds not backed by other loans are stated at the lower of amortized cost or fair value using the interest method.
- Common stocks are stated at market value except investments in stocks of uncombined subsidiaries and affiliates in which Central Mutual Insurance Company has an interest of 20% or more are carried on the equity basis.
- Preferred stocks are stated at market value except qualified sinking fund preferred stocks which are stated at amortized cost.
- Central Mutual Insurance Company has no mortgage loans on real estate.
- Loan-backed securities are stated at amortized cost. Prepayment assumptions for loan-backed bonds and structured securities are obtained from dealer surveys. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used to value these securities.
- Central Mutual Insurance Company owns 100% of the common stock of All America Insurance Company, a property and casualty insurance company. Central Mutual Insurance Company owns 100% of Security Central, a holding company. Stocks held in all subsidiaries are carried at their Admitted Asset Equivalent.
- Central Mutual Insurance Company has no investments in joint ventures, partnerships or limited liability companies.
- Central Mutual Insurance Company owns no derivatives.
- Central Mutual Insurance Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts - Premiums.
- Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate,

**Notes to Financial Statement**

the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

- D.      Going Concern
1.
- a. No principal conditions or events have occurred to raise substantial doubt about All America’s ability to continue as a going concern.
- b. N/A
- c. N/A
2.   N/A
3.   N/A
4.   N/A

**5. Investments**

- D.   Loan-Backed Securities
- (1) The Company uses Clearwater Analytics for investments reporting. For fixed-rate agency mortgage-backed securities, Clearwater Analytics calculates prepayment speeds utilizing Mortgage Industry Advisory Corporation (MIAC) Mortgage Industry Medians (MIMs). MIMs are derived from a semi-monthly dealer-consensus survey of long-term prepayment projections. For other mortgage-backed, loan-backed, and structured securities, Clearwater utilizes prepayment assumptions from Moody’s Analytics. Moody’s applies a flat economic credit model and utilizes a vector of multiple monthly speeds as opposed to a single speed for more robust projections. In instances where Moody’s projections are not available, Clearwater uses data from Reuters, which utilizes the median prepayment speed from contributors’ models.
- (2) Securities with a recognized other-than-temporary impairment – N/A, NONE
- (3) Securities by CUSIP with an other-than-temporary impairment – N/A, NONE
- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

| Description                                                               | Amount     |
|---------------------------------------------------------------------------|------------|
| a. The aggregate amount of unrealized losses:                             |            |
| 1. Less than 12 Months                                                    | 210,921    |
| 2. 12 Months or Longer                                                    | 699,797    |
| b. The aggregate related fair value of securities with unrealized losses: |            |
| 1. Less than 12 Months                                                    | 51,690,911 |
| 2. 12 Months or Longer                                                    | 12,558,255 |

- E.   Dollar Repurchase Agreements and/or Securities Lending Transactions – NONE
- F.   Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A
- G.   Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – N/A
- H.   Repurchase Agreements Accounted for as a Sale – N/A
- I.   Reverse Repurchase Agreements Accounted for as a Sale – N/A
- M.   Working Capital Finance Investments – NONE
- N.   Offsetting and Netting of Assets and Liabilities – NONE
- R.   Reporting Entity’s Share of Cash Pool by Asset type.

| Asset Type                 | 1<br>Percent Share |
|----------------------------|--------------------|
| (1) Cash                   | 75.0%              |
| (2) Cash Equivalents       | 0%                 |
| (3) Short-Term Investments | 25.0%              |
| (4) Total                  | 100%               |

**8. Derivative Instruments**

- A.   Derivatives under SSAP No. 86—Derivatives – N/A, None

Notes to Financial Statement

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees – N/A, None

11. Debt – N/A, Central Mutual Insurance Company has no debt obligations.

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans.

- A. Defined Benefit Plan
4. Components of net periodic benefit cost

| Description |                                                            | Pension Benefits |                | Postretirement Benefits |             | Special or Contractual Benefits Per SSAP No 11 |                |
|-------------|------------------------------------------------------------|------------------|----------------|-------------------------|-------------|------------------------------------------------|----------------|
|             |                                                            | June 30, 2021    | Prior Year End | June 30, 2021           | 2020        | June 30, 2021                                  | Prior Year End |
| a.          | Service cost                                               | 11,850,619       | 8,915,819      | 804,486                 | 726,237     | 0                                              | 0              |
| b.          | Interest cost                                              | 6,775,101        | 7,220,280      | 1,365,450               | 1,682,511   | 0                                              | 0              |
| c.          | Expected return on plan assets                             | (16,106,140)     | (14,270,382)   | (1,720,772)             | (1,583,788) | 0                                              | 0              |
| d.          | Transition asset or obligation                             | 0                | 0              | 0                       | 0           | 0                                              | 0              |
| e.          | Gains and losses                                           | 3,375,835        | 2,747,643      | 323,283                 | 210         | 0                                              | 0              |
| f.          | Prior service cost or credit                               | 0                | 0              | (2,305,767)             | (2,305,767) | 0                                              | 0              |
| g.          | Gain or loss recognized due to a settlement or curtailment | 0                | 0              | 0                       | 0           | 0                                              | 0              |
| h.          | Total net periodic benefit cost                            | 5,895,415        | 4,613,360      | (1,533,320)             | (1,480,597) | 0                                              | 0              |

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- B. Transfer and Servicing of Financial Assets – N/A, None

20. Fair Value Measurements

- A.
- (1) Fair Value Measurements at Reporting Date

| Description for each class of asset or liability | (Level 1)     | (Level 2) | (Level 3)   | Net Asset Value (NAV) | Total         |
|--------------------------------------------------|---------------|-----------|-------------|-----------------------|---------------|
| a. Assets at fair value                          |               |           |             |                       |               |
| PREFERRED STOCK                                  | 1,850,694     | 0         | 0           | 0                     | 1,850,694     |
| COMMON STOCK                                     | 417,378,517   | 0         | 173,420,041 | 0                     | 590,798,558   |
| BONDS                                            | 1,068,597,092 | 0         | 0           | 0                     | 1,068,597,092 |
| DERIVATIVES - WARRANTS                           | 0             | 0         | 0           | 0                     | 0             |
|                                                  | 0             | 0         | 0           | 0                     | 0             |
|                                                  | 0             | 0         | 0           | 0                     | 0             |
|                                                  | 0             | 0         | 0           | 0                     | 0             |
|                                                  | 0             | 0         | 0           | 0                     | 0             |
| Total assets at fair value / NAV                 | 1,487,826,303 | 0         | 173,420,041 | 0                     | 1,661,246,344 |
| b. Liabilities at fair value                     |               |           |             |                       |               |
| DERIVATIVE LIABILITIES                           | 0             | 0         | 0           | 0                     | 0             |
| DERIVATIVE LIABILITIES                           | 0             | 0         | 0           | 0                     | 0             |
| Total liabilities at fair value                  | 0             | 0         | 0           | 0                     | 0             |

(2) Fair Value Measurements in (Level 3) of the Fair Value Hierarchy

| Description       | Ending Balance as of Prior Quarter End | Transfers into Level 3 | Transfers out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance For Current Quarter End |
|-------------------|----------------------------------------|------------------------|--------------------------|-------------------------------------------------|----------------------------------------------|-----------|-----------|-------|-------------|----------------------------------------|
| a. Assets         |                                        |                        |                          |                                                 |                                              |           |           |       |             |                                        |
| EQUITY SECURITIES | 170,522,179                            | 0                      | 0                        | 0                                               | 2,897,862                                    | 0         | 0         | 0     | 0           | 173,420,041                            |
| EQUITY SECURITIES | 0                                      | 0                      | 0                        | 0                                               | 0                                            | 0         | 0         | 0     | 0           | 0                                      |
| Total Assets      | 170,522,179                            | 0                      | 0                        | 0                                               | 2,897,862                                    | 0         | 0         | 0     | 0           | 173,420,041                            |
| b. Liabilities    |                                        |                        |                          |                                                 |                                              |           |           |       |             |                                        |
| Total Liabilities | 0                                      | 0                      | 0                        | 0                                               | 0                                            | 0         | 0         | 0     | 0           | 0                                      |

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

- F. Risk-Sharing Provisions of the Affordable Care Act (ACA) – N/A, None

25. Changes in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020 were \$493.4 million. As of September 30, 2021, \$128.4 million has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$333.1 million as a result of re-estimation of unpaid claims and claim adjustment expenses principally on Personal Auto, Commercial Auto, CMP, and Homeowners lines of insurance. Therefore, there has been a \$31.8 million favorable prior-year development since December 31, 2020 to September 30, 2021. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced \$0 million of unfavorable (favorable) prior year claim development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

There were no changes in the methodologies and assumptions used in calculating the liability for unpaid losses and loss adjusting expenses for the most recent reporting period.

36. Financial Guaranty Insurance – N/A, Central Mutual Insurance Company does not write financial guaranty insurance.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**  
**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes[ ] No[X]
- 1.2 If yes, has the report been filed with the domiciliary state?

Yes[ ] No[ ] N/A[X]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes[ ] No[X]
- 2.2 If yes, date of change:

.....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes[ ] No[X]
- If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes[ ] No[X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes:
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group?

Yes[ ] No[X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes[ ] No[X]
- If yes, complete and file the merger history data file with the NAIC.
- 4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

| 1              | 2                 | 3                 |
|----------------|-------------------|-------------------|
| Name of Entity | NAIC Company Code | State of Domicile |
| .....          | .....             | .....             |

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes[ ] No[ ] N/A[X]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made.

..... 12/31/2016 .....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

..... 12/31/2016 .....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

..... 04/18/2018 .....
- 6.4 By what department or departments?

OHIO
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes[ ] No[ ] N/A[X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with?

Yes[ ] No[ ] N/A[X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes[ ] No[X]
- 7.2 If yes, give full information
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes[ ] No[X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms?

Yes[ ] No[X]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.]

| 1              | 2                      | 3              | 4              | 5              | 6              |
|----------------|------------------------|----------------|----------------|----------------|----------------|
| Affiliate Name | Location (City, State) | FRB            | OCC            | FDIC           | SEC            |
| .....          | .....                  | ..... No ..... | ..... No ..... | ..... No ..... | ..... No ..... |

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes[X] No[ ]
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended?

Yes[ ] No[X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes[ ] No[X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes[ ] No[X]
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ ..... 0

**INVESTMENT**

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes[ ] No[X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ ..... 0
13. Amount of real estate and mortgages held in short-term investments:

\$ ..... 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes[X] No[ ]

**GENERAL INTERROGATORIES (Continued)**

**INVESTMENT**

14.2 If yes, please complete the following:

|                                                                                                     | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|-----------------------------------------------------------------------------------------------------|--------------------------------------------------------|---------------------------------------------------------|
| 14.21 Bonds .....                                                                                   |                                                        |                                                         |
| 14.22 Preferred Stock .....                                                                         |                                                        |                                                         |
| 14.23 Common Stock .....                                                                            | 170,522,179                                            | 173,420,042                                             |
| 14.24 Short-Term Investments .....                                                                  |                                                        |                                                         |
| 14.25 Mortgages Loans on Real Estate .....                                                          |                                                        |                                                         |
| 14.26 All Other .....                                                                               |                                                        |                                                         |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | 170,522,179                                            | 173,420,042                                             |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       |                                                        |                                                         |

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes[ ] No[X]
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes[ ] No[ ] N/A[X]

If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$ ..... 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$ ..... 0

16.3 Total payable for securities lending reported on the liability page

\$ ..... 0
17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook?

Yes[X] No[ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

| 1<br>Name of Custodian(s)  | 2<br>Custodian Address                                        |
|----------------------------|---------------------------------------------------------------|
| JP MORGAN CHASE BANK ..... | 4 CHASE METROTECH CENTER FLOOR 6,<br>BROOKLYN, NY 11245 ..... |
| .....                      | .....                                                         |
| .....                      | .....                                                         |

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
| .....        | .....            | .....                        |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter?

Yes[ ] No[X]
- 17.4 If yes, give full and complete information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
| .....              | .....              | .....               | .....       |

17.5 Investment management - Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["...that have access to the investment accounts"; "...handle securities"]

| 1<br>Name of Firm or Individual          | 2<br>Affiliation |
|------------------------------------------|------------------|
| GOLDMAN SACHS ASSET MANAGEMENT, LP ..... | ..... U .....    |
| .....                                    | .....            |

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?

Yes[X] No[ ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?

Yes[X] No[ ]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1<br>Central Registration<br>Depository Number | 2<br>Name of Firm or Individual                | 3<br>Legal Entity<br>Identifier (LEI) | 4<br>Registered<br>With | 5<br>Investment Management<br>Agreement (IMA) Filed |
|------------------------------------------------|------------------------------------------------|---------------------------------------|-------------------------|-----------------------------------------------------|
| 177038 .....                                   | GOLDMAN SACHS<br>ASSET MANAGEMENT,<br>LP ..... | CF5M58QA35CFPUX70H17 ...              | SEC .....               | ..... NO .....                                      |
| .....                                          | .....                                          | .....                                 | .....                   | .....                                               |

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?

Yes[X] No[ ]
- 18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

**GENERAL INTERROGATORIES (Continued)**

- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
- b. Issuer or obligor is current on all contracted interest and principal payments.
- c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? Yes[ ] No[X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
  - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
  - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes[ ] No[X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
  - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security
  - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
  - d. The fund only or predominantly holds bonds in its portfolio.
  - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
  - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes[ ] No[X]

**GENERAL INTERROGATORIES**

**PART 2 - PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?  
If yes, attach an explanation.

Yes[ ] No[ ] N/A[X]
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?  
If yes, attach an explanation.

Yes[ ] No[X]
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes[ ] No[X]
- 3.2 If yes, give full and complete information thereto
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes[ ] No[X]
- 4.2 If yes, complete the following schedule:

| 1<br><br>Line of Business | 2<br><br>Maximum Interest | 3<br><br>Discount Rate | TOTAL DISCOUNT         |                     |               |                | DISCOUNT TAKEN DURING PERIOD |                     |                |                 |
|---------------------------|---------------------------|------------------------|------------------------|---------------------|---------------|----------------|------------------------------|---------------------|----------------|-----------------|
|                           |                           |                        | 4<br><br>Unpaid Losses | 5<br><br>Unpaid LAE | 6<br><br>IBNR | 7<br><br>TOTAL | 8<br><br>Unpaid Losses       | 9<br><br>Unpaid LAE | 10<br><br>IBNR | 11<br><br>TOTAL |
| 04.2999 Total .....       |                           |                        | .....                  | .....               | .....         | .....          | .....                        | .....               | .....          | .....           |

5. Operating Percentages:

5.1 A&H loss percent

5.2 A&H cost containment percent

5.3 A&H expense percent excluding cost containment expenses

.....0.000%

.....0.000%

.....0.000%
- 6.1 Do you act as a custodian for health savings accounts?

Yes[ ] No[X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date.

\$.....0
- 6.3 Do you act as an administrator for health savings accounts?

Yes[ ] No[X]
- 6.4 If yes, please provide the balance of the funds administered as of the reporting date.

\$.....0
7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes[X] No[ ]
- 7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes[ ] No[X]

**SCHEDULE F - CEDED REINSURANCE**  
**Showing all new reinsurers - Current Year to Date**

| 1<br>NAIC<br>Company<br>Code | 2<br><br>ID Number | 3<br><br>Name of<br>Reinsurer       | 4<br><br>Domiciliary<br>Jurisdiction | 5<br><br>Type of<br>Reinsurer | 6<br>Certified<br>Reinsurer Rating<br>(1 through 6) | 7<br>Effective Date<br>of Certified<br>Reinsurer Rating |
|------------------------------|--------------------|-------------------------------------|--------------------------------------|-------------------------------|-----------------------------------------------------|---------------------------------------------------------|
| <b>Affiliates</b>            |                    |                                     |                                      |                               |                                                     |                                                         |
| 00000 .....                  | AA-3191400 ....    | Convex Re Ltd .....                 | BMU .....                            | Unauthorized ...              | .....                                               | .....                                                   |
| 00000 .....                  | AA-3191437 ....    | Group Ark Ins Ltd .....             | BMU .....                            | Unauthorized ...              | .....                                               | .....                                                   |
| 00000 .....                  | AA-5420050 ....    | KOREAN REINS CO .....               | KOR .....                            | Unauthorized ...              | .....                                               | .....                                                   |
| 42307 .....                  | 13-3138390 ....    | NAVIGATORS INS CO .....             | NY .....                             | Authorized .....              | .....                                               | .....                                                   |
| 00000 .....                  | AA-3191432 ....    | Vantage Risk Ltd .....              | BMU .....                            | Unauthorized ...              | .....                                               | .....                                                   |
| 00000 .....                  | AA-1127414 ....    | Lloyd's Syndicate Number 1414 ..... | GBR .....                            | Authorized .....              | .....                                               | .....                                                   |
| 00000 .....                  | AA-1120198 ....    | LLOYD'S SYNDICATE NUMBER 1618 ..... | GBR .....                            | Authorized .....              | .....                                               | .....                                                   |
| 00000 .....                  | AA-1120337 ....    | Aspen Ins UK Ltd .....              | GBR .....                            | Authorized .....              | .....                                               | .....                                                   |
| 00000 .....                  | AA-1120075 ....    | Lloyd's Syndicate Number 4020 ..... | GBR .....                            | Authorized .....              | .....                                               | .....                                                   |
|                              |                    |                                     |                                      |                               |                                                     |                                                         |
|                              |                    |                                     |                                      |                               |                                                     |                                                         |
|                              |                    |                                     |                                      |                               |                                                     |                                                         |
|                              |                    |                                     |                                      |                               |                                                     |                                                         |

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

**Current Year to Date - Allocated by States and Territories**

|                      |                                                               | 1                    | Direct Premiums Written |                       | Direct Losses Paid (Deducting Salvage) |                       | Direct Losses Unpaid    |                       |
|----------------------|---------------------------------------------------------------|----------------------|-------------------------|-----------------------|----------------------------------------|-----------------------|-------------------------|-----------------------|
|                      |                                                               |                      | 2                       | 3                     | 4                                      | 5                     | 6                       | 7                     |
| States, etc.         |                                                               | Active Status<br>(a) | Current Year<br>To Date | Prior Year<br>To Date | Current Year<br>To Date                | Prior Year<br>To Date | Current Year<br>To Date | Prior Year<br>To Date |
| 1.                   | Alabama (AL)                                                  | N                    |                         |                       |                                        |                       |                         |                       |
| 2.                   | Alaska (AK)                                                   | N                    |                         |                       |                                        |                       |                         |                       |
| 3.                   | Arizona (AZ)                                                  | L                    | 22,531,852              | 21,622,302            | 9,082,015                              | 8,124,144             | 19,319,230              | 17,186,191            |
| 4.                   | Arkansas (AR)                                                 | L                    |                         |                       |                                        |                       |                         |                       |
| 5.                   | California (CA)                                               | L                    |                         |                       | 599                                    | 1,575                 | 1,540,784               | 1,041,364             |
| 6.                   | Colorado (CO)                                                 | L                    | 9,654,739               | 10,519,487            | 4,267,864                              | 5,131,285             | 8,114,900               | 7,312,297             |
| 7.                   | Connecticut (CT)                                              | L                    | 30,680,424              | 30,491,971            | 11,708,937                             | 11,947,124            | 29,796,198              | 26,049,074            |
| 8.                   | Delaware (DE)                                                 | L                    |                         |                       |                                        |                       |                         |                       |
| 9.                   | District of Columbia (DC)                                     | N                    |                         |                       |                                        |                       |                         |                       |
| 10.                  | Florida (FL)                                                  | N                    |                         |                       | 15,129                                 | 10,406                | 637,476                 | 658,581               |
| 11.                  | Georgia (GA)                                                  | L                    | 72,605,026              | 71,321,725            | 36,350,776                             | 34,032,749            | 60,000,044              | 52,687,928            |
| 12.                  | Hawaii (HI)                                                   | N                    |                         |                       |                                        |                       |                         |                       |
| 13.                  | Idaho (ID)                                                    | L                    | 4,521,733               | 2,919,215             | 1,221,741                              | 872,518               | 2,038,893               | 1,099,330             |
| 14.                  | Illinois (IL)                                                 | L                    | 12,156,538              | 12,499,304            | 6,416,057                              | 7,386,282             | 16,991,477              | 19,462,128            |
| 15.                  | Indiana (IN)                                                  | L                    | 22,926,301              | 23,653,639            | 13,155,382                             | 12,539,921            | 19,046,738              | 19,147,496            |
| 16.                  | Iowa (IA)                                                     | L                    |                         |                       |                                        |                       |                         |                       |
| 17.                  | Kansas (KS)                                                   | N                    |                         |                       |                                        |                       |                         |                       |
| 18.                  | Kentucky (KY)                                                 | L                    | 7,705,273               | 7,140,829             | 2,468,075                              | 3,106,126             | 7,373,341               | 5,971,898             |
| 19.                  | Louisiana (LA)                                                | N                    |                         |                       |                                        |                       |                         |                       |
| 20.                  | Maine (ME)                                                    | L                    |                         |                       |                                        |                       |                         |                       |
| 21.                  | Maryland (MD)                                                 | L                    | 1,472,658               | 1,120,174             | 73,256                                 | 300,024               | 1,956,251               | 1,615,454             |
| 22.                  | Massachusetts (MA)                                            | L                    | 15,814,682              | 11,966,630            | 2,905,293                              | 5,102,745             | 13,008,988              | 13,303,167            |
| 23.                  | Michigan (MI)                                                 | L                    | 15,605,192              | 15,290,133            | 8,036,571                              | 8,935,752             | 18,554,780              | 18,804,513            |
| 24.                  | Minnesota (MN)                                                | L                    |                         |                       |                                        |                       |                         |                       |
| 25.                  | Mississippi (MS)                                              | L                    |                         |                       |                                        |                       |                         |                       |
| 26.                  | Missouri (MO)                                                 | N                    |                         |                       |                                        |                       |                         |                       |
| 27.                  | Montana (MT)                                                  | L                    |                         |                       |                                        |                       |                         |                       |
| 28.                  | Nebraska (NE)                                                 | L                    |                         |                       |                                        |                       |                         |                       |
| 29.                  | Nevada (NV)                                                   | L                    | 6,010,583               | 4,751,942             | 2,931,177                              | 1,158,009             | 4,422,990               | 2,493,744             |
| 30.                  | New Hampshire (NH)                                            | L                    | 13,181,808              | 12,952,205            | 4,384,779                              | 9,346,503             | 8,406,086               | 7,745,605             |
| 31.                  | New Jersey (NJ)                                               | L                    |                         |                       | 396,559                                | 471,339               | 16,381,968              | 13,520,132            |
| 32.                  | New Mexico (NM)                                               | L                    | 15,140,352              | 15,508,038            | 6,522,452                              | 8,393,127             | 14,539,774              | 14,018,298            |
| 33.                  | New York (NY)                                                 | L                    | 19,725,979              | 18,188,807            | 7,271,217                              | 7,338,812             | 17,437,331              | 16,522,009            |
| 34.                  | North Carolina (NC)                                           | L                    | 53,217,604              | 55,033,334            | 23,611,264                             | 26,104,002            | 37,712,485              | 41,034,131            |
| 35.                  | North Dakota (ND)                                             | N                    |                         |                       |                                        |                       |                         |                       |
| 36.                  | Ohio (OH)                                                     | L                    | 61,334,623              | 61,735,206            | 35,919,841                             | 35,430,752            | 49,210,221              | 47,329,405            |
| 37.                  | Oklahoma (OK)                                                 | L                    | 7,907,344               | 8,052,814             | 3,336,473                              | 7,846,760             | 11,655,307              | 29,009,939            |
| 38.                  | Oregon (OR)                                                   | L                    |                         |                       |                                        |                       |                         |                       |
| 39.                  | Pennsylvania (PA)                                             | L                    | 181,525                 | 148,162               | 10,858                                 | 1,467                 | 104,112                 | 96,923                |
| 40.                  | Rhode Island (RI)                                             | L                    |                         |                       |                                        |                       |                         |                       |
| 41.                  | South Carolina (SC)                                           | L                    | 14,862,520              | 14,178,080            | 4,384,930                              | 6,038,726             | 12,501,895              | 9,644,742             |
| 42.                  | South Dakota (SD)                                             | N                    |                         |                       |                                        |                       |                         |                       |
| 43.                  | Tennessee (TN)                                                | L                    | 19,874,304              | 18,704,940            | 8,215,873                              | 36,263,487            | 14,575,835              | 13,331,824            |
| 44.                  | Texas (TX)                                                    | L                    | 89,577,206              | 93,722,713            | 95,001,365                             | 61,147,382            | 83,209,520              | 89,604,796            |
| 45.                  | Utah (UT)                                                     | L                    | 3,457,623               | 1,758,156             | 673,053                                | 472,167               | 1,332,828               | 3,091,358             |
| 46.                  | Vermont (VT)                                                  | L                    |                         |                       |                                        |                       | 698,239                 | 544,630               |
| 47.                  | Virginia (VA)                                                 | L                    | 21,384,894              | 21,302,747            | 7,842,196                              | 6,122,522             | 14,490,478              | 16,424,407            |
| 48.                  | Washington (WA)                                               | L                    |                         |                       |                                        |                       |                         |                       |
| 49.                  | West Virginia (WV)                                            | L                    |                         |                       |                                        |                       |                         |                       |
| 50.                  | Wisconsin (WI)                                                | L                    | 1,335,674               | 547,492               | 1,096,543                              | 65,211                | 399,219                 | 128,619               |
| 51.                  | Wyoming (WY)                                                  | N                    |                         |                       |                                        |                       |                         |                       |
| 52.                  | American Samoa (AS)                                           | N                    |                         |                       |                                        |                       |                         |                       |
| 53.                  | Guam (GU)                                                     | N                    |                         |                       |                                        |                       |                         |                       |
| 54.                  | Puerto Rico (PR)                                              | N                    |                         |                       |                                        |                       |                         |                       |
| 55.                  | U.S. Virgin Islands (VI)                                      | N                    |                         |                       |                                        |                       |                         |                       |
| 56.                  | Northern Mariana Islands (MP)                                 | N                    |                         |                       |                                        |                       |                         |                       |
| 57.                  | Canada (CAN)                                                  | N                    |                         |                       |                                        |                       |                         |                       |
| 58.                  | Aggregate other alien (OT)                                    | X X X                |                         |                       |                                        |                       |                         |                       |
| 59.                  | Totals                                                        | X X X                | 542,866,457             | 535,130,045           | 297,300,275                            | 303,690,917           | 485,457,388             | 488,879,983           |
| DETAILS OF WRITE-INS |                                                               |                      |                         |                       |                                        |                       |                         |                       |
| 58001                |                                                               | X X X                |                         |                       |                                        |                       |                         |                       |
| 58002                |                                                               | X X X                |                         |                       |                                        |                       |                         |                       |
| 58003                |                                                               | X X X                |                         |                       |                                        |                       |                         |                       |
| 58998                | Summary of remaining write-ins for Line 58 from overflow page | X X X                |                         |                       |                                        |                       |                         |                       |
| 58999                | TOTALS (Lines 58001 through 58003 plus 58998) (Line 58 above) | X X X                |                         |                       |                                        |                       |                         |                       |

(a) Active Status Counts:

L – Licensed or Chartered - Licensed insurance carrier or domiciled RRG

E – Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI)

D – Domestic Surplus Lines Insurer (DSLI) – Reporting entities authorized to write surplus lines in the state of domicile.

40

\_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

R – Registered - Non-domiciled RRGs

Q – Qualified - Qualified or accredited reinsurer

N – None of the above – Not allowed to write business in the state

\_\_\_\_\_

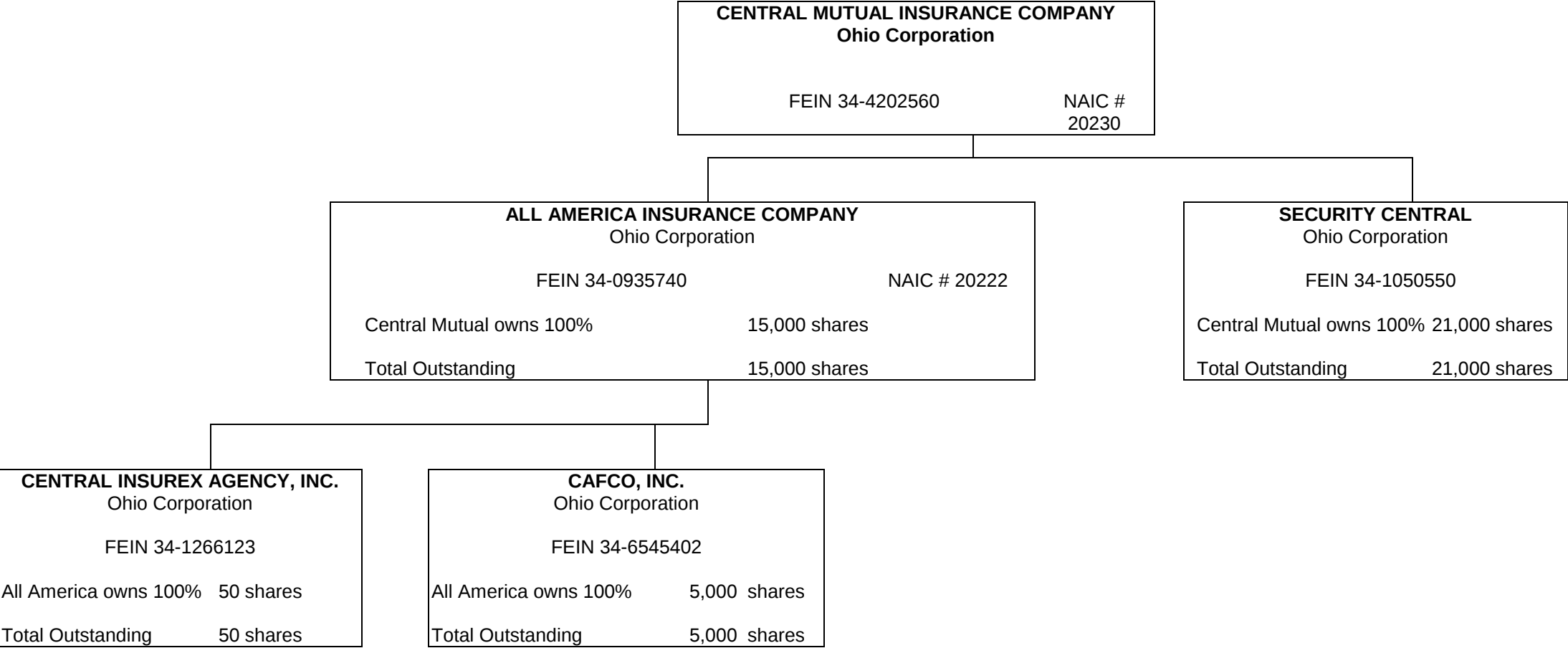
\_\_\_\_\_

\_\_\_\_\_

17

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER**  
**MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

Q11



**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

| 1          | 2                                 | 3                  | 4            | 5            | 6     | 7                                                                      | 8                                           | 9                      | 10                                 | 11                                               | 12                                                                                 | 13                                         | 14                                           | 15                               | 16      |
|------------|-----------------------------------|--------------------|--------------|--------------|-------|------------------------------------------------------------------------|---------------------------------------------|------------------------|------------------------------------|--------------------------------------------------|------------------------------------------------------------------------------------|--------------------------------------------|----------------------------------------------|----------------------------------|---------|
| Group Code | Group Name                        | NAIC Comp-any Code | ID Number    | FEDERAL RSSD | CIK   | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries or Affiliates | Domic-iliary Loca-tion | Relation-ship to Report-ing Entity | Directly Controlled by (Name of Entity / Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percentage | Ultimate Controlling Entity(ies) / Person(s) | Is an SCA Filing Required? (Y/N) | *       |
| 36 .....   | CENTRAL INSURANCE COMPANIES ..... | 20230              | 34-4202560 . | .....        | ..... | .....                                                                  | CENTRAL MUTUAL INSURANCE COMPANY .....      | . OH .                 | .. UDP .                           | .....                                            | Board of Directors .....                                                           | .....                                      | Central Mutual Insurance Company .....       | .... N ....                      | 0000001 |
| 36 .....   | CENTRAL INSURANCE COMPANIES ..... | 20222              | 34-0935740 . | .....        | ..... | .....                                                                  | ALL AMERICA INSURANCE COMPANY .....         | . OH .                 | ... DS ..                          | Central Mutual Insurance Company .....           | Board of Directors .....                                                           | ..... 100.0                                | Central Mutual Insurance Company .....       | .... N ....                      | 0000001 |
| 36 .....   | CENTRAL INSURANCE COMPANIES ..... | 00000              | 34-1050550 . | .....        | ..... | .....                                                                  | SECURITY CENTRAL CORPORATION .              | . OH .                 | ... NIA ..                         | Central Mutual Insurance Company .....           | Board of Directors .....                                                           | ..... 100.0                                | Central Mutual Insurance Company .....       | .... N ....                      | .....   |
| 36 .....   | CENTRAL INSURANCE COMPANIES ..... | 00000              | 34-1266123 . | .....        | ..... | .....                                                                  | CENTRAL INSUREX AGENCY, INC. ....           | . OH .                 | ... IA ...                         | All America Insurance Company .....              | Board of Directors .....                                                           | ..... 100.0                                | Central Mutual Insurance Company .....       | .... N ....                      | .....   |
| 36 .....   | CENTRAL INSURANCE COMPANIES ..... | 00000              | 34-6545402 . | .....        | ..... | .....                                                                  | CAFCO, INC. ....                            | . OH .                 | ... NIA ..                         | All America Insurance Company .....              | Board of Directors .....                                                           | ..... 100.0                                | Central Mutual Insurance Company .....       | .... N ....                      | .....   |

|          |                                                                                                                                                                                               |
|----------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Asterisk | Explanation                                                                                                                                                                                   |
| 0000001  | Central Mutual and All America participate in an intercompany pooling agreement whereby Central Mutual receives 84% of all premiums, losses, and expenses and All America receives 16%. ..... |

STATEMENT AS OF **September 30, 2021** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**

**PART 1 - LOSS EXPERIENCE**

| Line of Business     |                                                                     | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|----------------------|---------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------|------------------------------------------------------|
|                      |                                                                     | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |                                                      |
| 1.                   | Fire .....                                                          | 5,111,899                      | 1,197,733                      | 23.430                         | 16.197                                               |
| 2.                   | Allied lines .....                                                  | 7,900,215                      | 4,369,652                      | 55.311                         | 69.417                                               |
| 3.                   | Farmowners multiple peril .....                                     |                                |                                |                                |                                                      |
| 4.                   | Homeowners multiple peril .....                                     | 114,887,518                    | 85,384,474                     | 74.320                         | 72.505                                               |
| 5.                   | Commercial multiple peril .....                                     | 110,743,032                    | 66,855,711                     | 60.370                         | 78.437                                               |
| 6.                   | Mortgage guaranty .....                                             |                                |                                |                                |                                                      |
| 8.                   | Ocean marine .....                                                  |                                |                                |                                |                                                      |
| 9.                   | Inland marine .....                                                 | 16,350,476                     | 4,076,326                      | 24.931                         | 24.953                                               |
| 10.                  | Financial guaranty .....                                            |                                |                                |                                |                                                      |
| 11.1                 | Medical professional liability - occurrence .....                   |                                |                                |                                |                                                      |
| 11.2                 | Medical professional liability - claims made .....                  |                                |                                |                                |                                                      |
| 12.                  | Earthquake .....                                                    | 1,485,754                      |                                |                                |                                                      |
| 13.                  | Group accident and health .....                                     |                                |                                |                                |                                                      |
| 14.                  | Credit accident and health .....                                    |                                |                                |                                |                                                      |
| 15.                  | Other accident and health .....                                     |                                |                                |                                |                                                      |
| 16.                  | Workers' compensation .....                                         | 7,214,463                      | 3,271,070                      | 45.340                         | (13.401)                                             |
| 17.1                 | Other liability - occurrence .....                                  | 37,622,172                     | 18,744,778                     | 49.824                         | 69.373                                               |
| 17.2                 | Other liability - claims made .....                                 |                                |                                |                                |                                                      |
| 17.3                 | Excess Workers' Compensation .....                                  |                                |                                |                                |                                                      |
| 18.1                 | Products liability - occurrence .....                               | 14,481,213                     | 3,552,883                      | 24.534                         | 41.669                                               |
| 18.2                 | Products liability - claims made .....                              |                                |                                |                                |                                                      |
| 19.1                 | 19.2 Private passenger auto liability .....                         | 79,137,649                     | 38,819,684                     | 49.053                         | 61.230                                               |
| 19.3                 | 19.4 Commercial auto liability .....                                | 57,573,384                     | 39,104,381                     | 67.921                         | 84.577                                               |
| 21.                  | Auto physical damage .....                                          | 79,581,793                     | 46,241,068                     | 58.105                         | 60.239                                               |
| 22.                  | Aircraft (all perils) .....                                         |                                |                                |                                |                                                      |
| 23.                  | Fidelity .....                                                      | 11,487                         |                                |                                |                                                      |
| 24.                  | Surety .....                                                        | 905                            |                                |                                |                                                      |
| 26.                  | Burglary and theft .....                                            | 13,472                         |                                |                                |                                                      |
| 27.                  | Boiler and machinery .....                                          | 268,717                        | 43,082                         | 16.032                         | 113.799                                              |
| 28.                  | Credit .....                                                        |                                |                                |                                |                                                      |
| 29.                  | International .....                                                 |                                |                                |                                |                                                      |
| 30.                  | Warranty .....                                                      |                                |                                |                                |                                                      |
| 31.                  | Reinsurance-Nonproportional Assumed Property .....                  | X X X                          | X X X                          | X X X                          | X X X                                                |
| 32.                  | Reinsurance-Nonproportional Assumed Liability .....                 | X X X                          | X X X                          | X X X                          | X X X                                                |
| 33.                  | Reinsurance-Nonproportional Assumed Financial Lines .....           | X X X                          | X X X                          | X X X                          | X X X                                                |
| 34.                  | Aggregate write-ins for other lines of business .....               |                                |                                |                                |                                                      |
| 35.                  | TOTALS .....                                                        | 532,384,149                    | 311,660,842                    | 58.541                         | 66.856                                               |
| DETAILS OF WRITE-INS |                                                                     |                                |                                |                                |                                                      |
| 3401.                | .....                                                               |                                |                                |                                |                                                      |
| 3402.                | .....                                                               |                                |                                |                                |                                                      |
| 3403.                | .....                                                               |                                |                                |                                |                                                      |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page ..... |                                |                                |                                |                                                      |
| 3499.                | TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....    |                                |                                |                                |                                                      |

**PART 2 - DIRECT PREMIUMS WRITTEN**

| Line of Business     |                                                                     | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|----------------------|---------------------------------------------------------------------|-------------------------|------------------------------|---------------------------------|
|                      |                                                                     |                         |                              |                                 |
| 1.                   | Fire .....                                                          | 1,736,319               | 5,048,002                    | 5,164,407                       |
| 2.                   | Allied lines .....                                                  | 2,632,664               | 7,723,476                    | 7,542,718                       |
| 3.                   | Farmowners multiple peril .....                                     |                         |                              |                                 |
| 4.                   | Homeowners multiple peril .....                                     | 40,556,384              | 114,400,658                  | 119,630,927                     |
| 5.                   | Commercial multiple peril .....                                     | 39,055,689              | 117,212,389                  | 104,169,830                     |
| 6.                   | Mortgage guaranty .....                                             |                         |                              |                                 |
| 8.                   | Ocean marine .....                                                  |                         |                              |                                 |
| 9.                   | Inland marine .....                                                 | 6,943,152               | 18,358,247                   | 14,759,927                      |
| 10.                  | Financial guaranty .....                                            |                         |                              |                                 |
| 11.1                 | Medical professional liability - occurrence .....                   |                         |                              |                                 |
| 11.2                 | Medical professional liability - claims made .....                  |                         |                              |                                 |
| 12.                  | Earthquake .....                                                    | 516,877                 | 1,576,697                    | 1,502,418                       |
| 13.                  | Group accident and health .....                                     |                         |                              |                                 |
| 14.                  | Credit accident and health .....                                    |                         |                              |                                 |
| 15.                  | Other accident and health .....                                     |                         |                              |                                 |
| 16.                  | Workers' compensation .....                                         | 3,331,744               | 8,570,288                    | 6,689,075                       |
| 17.1                 | Other liability - occurrence .....                                  | 12,829,487              | 39,973,667                   | 36,516,494                      |
| 17.2                 | Other liability - claims made .....                                 |                         |                              |                                 |
| 17.3                 | Excess Workers' Compensation .....                                  |                         |                              |                                 |
| 18.1                 | Products liability - occurrence .....                               | 5,363,969               | 15,807,184                   | 13,629,714                      |
| 18.2                 | Products liability - claims made .....                              |                         |                              |                                 |
| 19.1                 | 19.2 Private passenger auto liability .....                         | 25,826,665              | 75,214,209                   | 85,915,069                      |
| 19.3                 | 19.4 Commercial auto liability .....                                | 19,351,654              | 62,117,560                   | 53,977,874                      |
| 21.                  | Auto physical damage .....                                          | 25,416,147              | 76,599,314                   | 85,271,542                      |
| 22.                  | Aircraft (all perils) .....                                         |                         |                              |                                 |
| 23.                  | Fidelity .....                                                      | 4,408                   | 9,153                        | 10,817                          |
| 24.                  | Surety .....                                                        | (131)                   | 584                          | 865                             |
| 26.                  | Burglary and theft .....                                            | 4,242                   | 12,580                       | 14,225                          |
| 27.                  | Boiler and machinery .....                                          | 78,944                  | 242,452                      | 334,142                         |
| 28.                  | Credit .....                                                        |                         |                              |                                 |
| 29.                  | International .....                                                 |                         |                              |                                 |
| 30.                  | Warranty .....                                                      |                         |                              |                                 |
| 31.                  | Reinsurance-Nonproportional Assumed Property .....                  | X X X                   | X X X                        | X X X                           |
| 32.                  | Reinsurance-Nonproportional Assumed Liability .....                 | X X X                   | X X X                        | X X X                           |
| 33.                  | Reinsurance-Nonproportional Assumed Financial Lines .....           | X X X                   | X X X                        | X X X                           |
| 34.                  | Aggregate write-ins for other lines of business .....               |                         |                              |                                 |
| 35.                  | TOTALS .....                                                        | 183,648,214             | 542,866,460                  | 535,130,044                     |
| DETAILS OF WRITE-INS |                                                                     |                         |                              |                                 |
| 3401.                | .....                                                               |                         |                              |                                 |
| 3402.                | .....                                                               |                         |                              |                                 |
| 3403.                | .....                                                               |                         |                              |                                 |
| 3498.                | Summary of remaining write-ins for Line 34 from overflow page ..... |                         |                              |                                 |
| 3499.                | TOTALS (Lines 3401 through 3403 plus 3498) (Line 34 above) .....    |                         |                              |                                 |

**PART 3 (000 omitted)**  
**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

|                                |                                                       | 1                                               | 2                                         | 3                                                        | 4                                                                  | 5                                                                    | 6                                              | 7                                                                                           | 8                                                                                                      | 9                                    | 10                                                 | 11                                                                                                         | 12                                                                                                       | 13                                                                                         |
|--------------------------------|-------------------------------------------------------|-------------------------------------------------|-------------------------------------------|----------------------------------------------------------|--------------------------------------------------------------------|----------------------------------------------------------------------|------------------------------------------------|---------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------|--------------------------------------|----------------------------------------------------|------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| Years in Which Losses Occurred |                                                       | Prior Year-End Known Case Loss and LAE Reserves | Prior Year-End IBNR Loss and LAE Reserves | Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2) | 2021 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2021 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2021 Loss and LAE Payments (Cols. 4 + 5) | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End | Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End | Q.S. Date IBNR Loss and LAE Reserves | Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9) | Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 4 + 7 minus Col. 1) | Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5 + 8 + 9 minus Col. 2) | Prior Year-End Total Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 11 + 12) |
| 1.                             | 2018 + Prior .....                                    | 105,477                                         | 61,426                                    | 166,902                                                  | 36,664                                                             | 1,745                                                                | 38,409                                         | 101,958                                                                                     | 127,843                                                                                                | (93,797)                             | 136,003                                            | 33,145                                                                                                     | (25,635)                                                                                                 | 7,510                                                                                      |
| 2.                             | 2019 .....                                            | 70,194                                          | 39,385                                    | 109,579                                                  | 23,629                                                             | 4,494                                                                | 28,123                                         | 58,677                                                                                      | 19,652                                                                                                 | (4,347)                              | 73,982                                             | 12,112                                                                                                     | (19,587)                                                                                                 | (7,475)                                                                                    |
| 3.                             | Subtotals 2019 + Prior .....                          | 175,671                                         | 100,811                                   | 276,482                                                  | 60,293                                                             | 6,239                                                                | 66,532                                         | 160,634                                                                                     | 147,495                                                                                                | (98,144)                             | 209,985                                            | 45,257                                                                                                     | (45,221)                                                                                                 | 36                                                                                         |
| 4.                             | 2020 .....                                            | 80,865                                          | 148,673                                   | 229,538                                                  | 44,451                                                             | 19,791                                                               | 64,242                                         | 108,143                                                                                     | 33,880                                                                                                 | (1,145)                              | 140,878                                            | 71,729                                                                                                     | (96,147)                                                                                                 | (24,418)                                                                                   |
| 5.                             | Subtotals 2020 + Prior .....                          | 256,535                                         | 249,484                                   | 506,019                                                  | 104,744                                                            | 26,030                                                               | 130,774                                        | 268,777                                                                                     | 181,375                                                                                                | (99,289)                             | 350,863                                            | 116,986                                                                                                    | (141,368)                                                                                                | (24,382)                                                                                   |
| 6.                             | 2021 .....                                            | X X X                                           | X X X                                     | X X X                                                    | X X X                                                              | 149,269                                                              | 149,269                                        | X X X                                                                                       | 75,590                                                                                                 | 108,638                              | 184,228                                            | X X X                                                                                                      | X X X                                                                                                    | X X X                                                                                      |
| 7.                             | Totals .....                                          | 256,535                                         | 249,484                                   | 506,019                                                  | 104,744                                                            | 175,299                                                              | 280,043                                        | 268,777                                                                                     | 256,966                                                                                                | 9,349                                | 535,092                                            | 116,986                                                                                                    | (141,368)                                                                                                | (24,382)                                                                                   |
| 8.                             | Prior Year-End Surplus As Regards Policyholders ..... | 892,602                                         |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    | Col. 11, Line 7<br>As % of Col. 1<br>Line 7<br>1..... 45.602                                               | Col. 12, Line 7<br>As % of Col. 2<br>Line 7<br>2..... (56.664)                                           | Col. 13, Line 7<br>As % of Col. 3<br>Line 7<br>3..... (4.818)                              |
|                                |                                                       |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                            |                                                                                                          | Col. 13, Line 7<br>Line 8                                                                  |
|                                |                                                       |                                                 |                                           |                                                          |                                                                    |                                                                      |                                                |                                                                                             |                                                                                                        |                                      |                                                    |                                                                                                            |                                                                                                          | 4..... (2.732)                                                                             |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

- |                                                                                                                                      | RESPONSES |
|--------------------------------------------------------------------------------------------------------------------------------------|-----------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?                         | No        |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?                         | No        |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?                | No        |
| 4. Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | No        |

Explanations:

Bar Codes:

Trusteed Surplus Statement



Supplement A to Schedule T



Medicare Part D Coverage Supplement



Director and Officer Supplement



ASSETS

|                                                                                  | Current Statement Date |                                |                                                  | 4<br><br>December 31<br>Prior Year Net<br>Admitted Assets |
|----------------------------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|-----------------------------------------------------------|
|                                                                                  | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                           |
| 1197. Summary of remaining write-ins for Line 11 (Lines 1104 through 1196) ..... |                        |                                |                                                  |                                                           |
| 2504. EMPLOYEE LOAN .....                                                        | 157,543                | 157,543                        |                                                  | 0                                                         |
| 2505. IDAHO INTERMOUNTAIN CLAIMS .....                                           | 101,518                |                                | 101,518                                          | 101,509                                                   |
| 2506. SECURITY DEPOSITS .....                                                    | 36,760                 | 36,760                         |                                                  |                                                           |
| 2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596) ..... | 295,821                | 194,303                        | 101,518                                          | 101,509                                                   |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                  | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|----------------------------------------------------------------------------------|--------------------------------|---------------------------------|
| 2504. Reserve for Bad Faith Claims .....                                         | 100,097                        | 100,097                         |
| 2505. Corporate Credit Card Payable .....                                        | 26,073                         | 49,733                          |
| 2506. Reserve for Police Reports/Tele-Interpreter .....                          | (2,204)                        | (2,173)                         |
| 2597. Summary of remaining write-ins for Line 25 (Lines 2504 through 2596) ..... | 123,966                        | 147,657                         |
| 2997. Summary of remaining write-ins for Line 29 (Lines 2904 through 2996) ..... |                                |                                 |
| 3297. Summary of remaining write-ins for Line 32 (Lines 3204 through 3296) ..... |                                |                                 |

STATEMENT AS OF **September 30, 2021** OF THE **CENTRAL MUTUAL INSURANCE COMPANY**  
**SCHEDULE A - VERIFICATION**

| Real Estate                                                                                               |              |                                 |
|-----------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                           | 1            | 2                               |
|                                                                                                           | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                                          | 37,662,461   | 39,229,279                      |
| 2. Cost of acquired:                                                                                      |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                              | 412,749      | 119,113                         |
| 2.2 Additional investment made after acquisition .....                                                    |              |                                 |
| 3. Current year change in encumbrances .....                                                              |              |                                 |
| 4. Total gain (loss) on disposals .....                                                                   |              |                                 |
| 5. Deduct amounts received on disposals .....                                                             |              |                                 |
| 6. Total foreign exchange change in book/adjusted carrying value .....                                    |              |                                 |
| 7. Deduct current year's other-than-temporary impairment recognized .....                                 |              |                                 |
| 8. Deduct current year's depreciation .....                                                               | 1,237,217    | 1,685,931                       |
| 9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8 ) ..... | 36,837,993   | 37,662,461                      |
| 10. Deduct total nonadmitted amounts .....                                                                | 873,773      | 795,203                         |
| 11. Statement value at end of current period (Line 9 minus Line 10) .....                                 | 35,964,220   | 36,867,258                      |

**SCHEDULE B - VERIFICATION**

| Mortgage Loans                                                                                                                              |              |                                 |
|---------------------------------------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                                             | 1            | 2                               |
|                                                                                                                                             | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                                               |              |                                 |
| 2. Cost of acquired:                                                                                                                        |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                                                |              |                                 |
| 2.2 Additional investment made after acquisition .....                                                                                      |              |                                 |
| 3. Capitalized deferred interest and other .....                                                                                            |              |                                 |
| 4. Accrual of discount .....                                                                                                                |              |                                 |
| 5. Unrealized valuation increase (decrease) .....                                                                                           |              |                                 |
| 6. Total gain (loss) on disposals .....                                                                                                     |              |                                 |
| 7. Deduct amounts received on disposals .....                                                                                               |              |                                 |
| 8. Deduct amortization of premium and mortgage interest poin                                                                                |              |                                 |
| 9. Total foreign exchange change in book value/recorded inve                                                                                |              |                                 |
| 10. Deduct current year's other-than-temporary impairment recognized .....                                                                  |              |                                 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |              |                                 |
| 12. Total valuation allowance .....                                                                                                         |              |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....                                                                                                   |              |                                 |
| 14. Deduct total nonadmitted amounts .....                                                                                                  |              |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14) .....                                                                  |              |                                 |

**SCHEDULE BA - VERIFICATION**

| Other Long-Term Invested Assets                                                                                |              |                                 |
|----------------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|                                                                                                                | 1            | 2                               |
|                                                                                                                | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                                               |              |                                 |
| 2. Cost of acquired:                                                                                           |              |                                 |
| 2.1 Actual cost at time of acquisition .....                                                                   |              |                                 |
| 2.2 Additional investment made after acquisition .....                                                         |              |                                 |
| 3. Capitalized deferred interest and other .....                                                               |              |                                 |
| 4. Accrual of discount .....                                                                                   |              |                                 |
| 5. Unrealized valuation increase (decrease) .....                                                              |              |                                 |
| 6. Total gain (loss) on disposals .....                                                                        |              |                                 |
| 7. Deduct amounts received on disposals .....                                                                  |              |                                 |
| 8. Deduct amortization of premium and depreciation .....                                                       |              |                                 |
| 9. Total foreign exchange change in book/adjusted carrying value .....                                         |              |                                 |
| 10. Deduct current year's other-than-temporary impairment recognized .....                                     |              |                                 |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..... |              |                                 |
| 12. Deduct total nonadmitted amounts .....                                                                     |              |                                 |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                     |              |                                 |

**SCHEDULE D - VERIFICATION**

| Bonds and Stocks                                                                                               |               |                                 |
|----------------------------------------------------------------------------------------------------------------|---------------|---------------------------------|
|                                                                                                                | 1             | 2                               |
|                                                                                                                | Year To Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                           | 1,521,363,088 | 1,389,265,331                   |
| 2. Cost of bonds and stocks acquired .....                                                                     | 450,179,745   | 692,560,025                     |
| 3. Accrual of discount .....                                                                                   | 711,300       | 333,092                         |
| 4. Unrealized valuation increase (decrease) .....                                                              | 21,020,785    | (41,896,897)                    |
| 5. Total gain (loss) on disposals .....                                                                        | 31,525,571    | 47,751,613                      |
| 6. Deduct consideration for bonds and stocks disposed of .....                                                 | 418,818,317   | 565,125,651                     |
| 7. Deduct amortization of premium .....                                                                        | 1,884,189     | 2,255,099                       |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                         |               |                                 |
| 9. Deduct current year's other-than-temporary impairment recognized .....                                      |               |                                 |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....      | 330,596       | 730,673                         |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) ..... | 1,604,428,579 | 1,521,363,086                   |
| 12. Deduct total nonadmitted amounts .....                                                                     | 2,192,546     | 2,115,982                       |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                     | 1,602,236,033 | 1,519,247,104                   |

**SCHEDULE D - PART 1B**  
**Showing the Acquisitions, Dispositions and Non-Trading Activity**  
**During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation**

| NAIC Designation                        | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning of<br>Current Quarter | 2<br>Acquisitions<br>During Current<br>Quarter | 3<br>Dispositions<br>During Current<br>Quarter | 4<br>Non-Trading<br>Activity During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-----------------------------------------|-------------------------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-----------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------|-------------------------------------------------------------------|
| <b>BONDS</b>                            |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 1. NAIC 1 (a) .....                     | 746,028,655                                                             | 40,292,467                                     | 14,927,272                                     | 1,259,007                                              | 754,966,632                                                     | 746,028,655                                                      | 772,652,856                                                     | 761,901,808                                                       |
| 2. NAIC 2 (a) .....                     | 199,330,899                                                             | 6,585,953                                      | 930,000                                        | (4,747,996)                                            | 192,124,340                                                     | 199,330,899                                                      | 200,238,856                                                     | 188,226,911                                                       |
| 3. NAIC 3 (a) .....                     | 28,777,193                                                              |                                                | 1,017,033                                      | 3,067,645                                              | 29,248,879                                                      | 28,777,193                                                       | 30,827,805                                                      | 31,061,527                                                        |
| 4. NAIC 4 (a) .....                     | 5,197,233                                                               |                                                | 1,548,518                                      | 30,484                                                 | 5,566,583                                                       | 5,197,233                                                        | 3,679,199                                                       | 6,051,639                                                         |
| 5. NAIC 5 (a) .....                     | 4,870,840                                                               |                                                | 469,384                                        | 29,849                                                 | 5,187,787                                                       | 4,870,840                                                        | 4,431,304                                                       | 5,372,867                                                         |
| 6. NAIC 6 (a) .....                     |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 7. Total Bonds .....                    | 984,204,820                                                             | 46,878,419                                     | 18,892,207                                     | (361,011)                                              | 987,094,220                                                     | 984,204,820                                                      | 1,011,830,021                                                   | 992,614,751                                                       |
| <b>PREFERRED STOCK</b>                  |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 8. NAIC 1 .....                         |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 9. NAIC 2 .....                         | 1,440,000                                                               |                                                |                                                |                                                        | 1,440,000                                                       | 1,440,000                                                        | 1,440,000                                                       | 1,496,531                                                         |
| 10. NAIC 3 .....                        | 360,000                                                                 |                                                |                                                |                                                        | 360,000                                                         | 360,000                                                          | 360,000                                                         | 360,000                                                           |
| 11. NAIC 4 .....                        |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 12. NAIC 5 .....                        |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 13. NAIC 6 .....                        |                                                                         |                                                |                                                |                                                        |                                                                 |                                                                  |                                                                 |                                                                   |
| 14. Total Preferred Stock .....         | 1,800,000                                                               |                                                |                                                |                                                        | 1,800,000                                                       | 1,800,000                                                        | 1,800,000                                                       | 1,856,531                                                         |
| 15. Total Bonds & Preferred Stock ..... | 986,004,820                                                             | 46,878,419                                     | 18,892,207                                     | (361,011)                                              | 988,894,220                                                     | 986,004,820                                                      | 1,013,630,021                                                   | 994,471,283                                                       |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0

**SCHEDULE DA - PART 1**

**Short - Term Investments**

|                       | 1<br>Book/Adjusted<br>Carrying<br>Value | 2<br><br>Par Value | 3<br><br>Actual<br>Cost | 4<br><br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued<br>Interest<br>Year To Date |
|-----------------------|-----------------------------------------|--------------------|-------------------------|---------------------------------------------|---------------------------------------------------|
| 9199999. Totals ..... | 0                                       | X X X              |                         |                                             |                                                   |

**SCHEDULE DA - Verification**

**Short-Term Investments**

|     |                                                                                                          | 1<br><br>Year To Date | 2<br>Prior Year Ended<br>December 31 |
|-----|----------------------------------------------------------------------------------------------------------|-----------------------|--------------------------------------|
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                            | 3,426,495             |                                      |
| 2.  | Cost of short-term investments acquired .....                                                            |                       | 3,558,130                            |
| 3.  | Accrual of discount .....                                                                                |                       |                                      |
| 4.  | Unrealized valuation increase (decrease) .....                                                           |                       |                                      |
| 5.  | Total gain (loss) on disposals .....                                                                     |                       |                                      |
| 6.  | Deduct consideration received on disposals .....                                                         | 3,425,000             |                                      |
| 7.  | Deduct amortization of premium .....                                                                     | 1,495                 | 131,635                              |
| 8.  | Total foreign exchange change in book/adjusted carrying value .....                                      |                       |                                      |
| 9.  | Deduct current year's other-than-temporary impairment recognized ....                                    |                       |                                      |
| 10. | Book/adjusted carrying value at end of current period (Lines 1 + 2 +<br>3 + 4 + 5 - 6 - 7 + 8 - 9) ..... | 0                     | 3,426,495                            |
| 11. | Deduct total nonadmitted amounts .....                                                                   |                       |                                      |
| 12. | Statement value at end of current period (Line 10 minus Line 11) .....                                   | 0                     | 3,426,495                            |

**SI04   Schedule DB - Part A Verification   .....   NONE**

**SI04   Schedule DB - Part B Verification   .....   NONE**

**SI05   Schedule DB Part C Section 1   .....   NONE**

**SI06   Schedule DB Part C Section 2   .....   NONE**

**SI07   Schedule DB - Verification   .....   NONE**

**SCHEDULE E - PART 2 - VERIFICATION**  
**(Cash Equivalents)**

|     |                                                                                                          | 1            | 2                               |
|-----|----------------------------------------------------------------------------------------------------------|--------------|---------------------------------|
|     |                                                                                                          | Year To Date | Prior Year Ended<br>December 31 |
| 1.  | Book/adjusted carrying value, December 31 of prior year .....                                            | 11,582,723   | 43,527,731                      |
| 2.  | Cost of cash equivalents acquired .....                                                                  | 121,084,067  | 219,870,077                     |
| 3.  | Accrual of discount .....                                                                                |              |                                 |
| 4.  | Unrealized valuation increase (decrease) .....                                                           | (1,353)      | 875                             |
| 5.  | Total gain (loss) on disposals .....                                                                     | (13,704)     | 2,898                           |
| 6.  | Deduct consideration received on disposals .....                                                         | 118,622,057  | 251,818,857                     |
| 7.  | Deduct amortization of premium .....                                                                     |              |                                 |
| 8.  | Total foreign exchange change in book/adjusted carrying value .....                                      |              |                                 |
| 9.  | Deduct current year's other-than-temporary impairment recognized .....                                   |              |                                 |
| 10. | Book/adjusted carrying value at end of current period (Lines 1 + 2 +<br>3 + 4 + 5 - 6 - 7 + 8 - 9) ..... | 14,029,676   | 11,582,723                      |
| 11. | Deduct total nonadmitted amounts .....                                                                   |              |                                 |
| 12. | Statement value at end of current period (Line 10 minus Line 11) .....                                   | 14,029,676   | 11,582,723                      |

**SCHEDULE A - PART 2**

**Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter**

| 1                    | Location                   |      | 4 | 5 | 6     | 7     | 8     | 9     |
|----------------------|----------------------------|------|---|---|-------|-------|-------|-------|
|                      | 2                          | 3    |   |   |       |       |       |       |
|                      | Description<br>of Property | City |   |   |       |       |       |       |
| 0399999 Totals ..... |                            |      |   |   | ..... | ..... | ..... | ..... |

**SCHEDULE A - PART 3**

**Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"**

| 1<br><br>Description<br>of<br>Property | Location      |                | 4<br><br>Disposal<br>Date | 5<br><br>Name of<br>Purchaser | 6<br><br>Actual<br>Cost | 7<br>Expended for<br>Additions,<br>Permanent<br>Improvements<br>and Changes in<br>Encumbrances | 8<br>Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances<br>Prior Year | Change in Book/Adjusted Carrying Value Less Encumbrances |                                                                              |                                                   |                                                    |                                                          | 14<br>Book/Adjusted<br>Carrying Value<br>Less<br>Encumbrances<br>on Disposal | 15<br>Amounts<br>Received<br>During Year | 16<br>Foreign<br>Exchange<br>Gain<br>(Loss) on<br>Disposal | 17<br>Realized<br>Gain<br>(Loss) on<br>Disposal | 18<br>Total<br>Gain<br>(Loss) on<br>Disposal | 19<br>Gross Income<br>Earned Less<br>Interest<br>Incurred on<br>Encumbrances | 20<br>Taxes,<br>Repairs<br>and<br>Expenses<br>Incurred |
|----------------------------------------|---------------|----------------|---------------------------|-------------------------------|-------------------------|------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------------------|---------------------------------------------------|----------------------------------------------------|----------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------|------------------------------------------------------------|-------------------------------------------------|----------------------------------------------|------------------------------------------------------------------------------|--------------------------------------------------------|
|                                        | 2<br><br>City | 3<br><br>State |                           |                               |                         |                                                                                                |                                                                            | 9<br>Current<br>Year's<br>Depreciation                   | 10<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 11<br>Current Year's<br>Change in<br>Encumbrances | 12<br>Total Change<br>in B/A C.V.<br>(11 - 9 - 10) | 13<br>Total Foreign<br>Exchange<br>Change in<br>B/A C.V. |                                                                              |                                          |                                                            |                                                 |                                              |                                                                              |                                                        |
|                                        |               |                |                           |                               |                         |                                                                                                | N O N E                                                                    |                                                          |                                                                              |                                                   |                                                    |                                                          |                                                                              |                                          |                                                            |                                                 |                                              |                                                                              |                                                        |
| 0399999 Totals .....                   |               |                |                           |                               | .....                   | .....                                                                                          | .....                                                                      | .....                                                    | .....                                                                        | .....                                             | .....                                              | .....                                                    | .....                                                                        | .....                                    | .....                                                      | .....                                           | .....                                        | .....                                                                        | .....                                                  |

**E02   Schedule B Part 2   ..... NONE**

**E02   Schedule B Part 3   ..... NONE**

**E03   Schedule BA Part 2   ..... NONE**

**E03   Schedule BA Part 3   ..... NONE**

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1                                                                                                   | 2                                              | 3       | 4             | 5                                         | 6                            | 7                | 8                | 9                                             | 10                                                                                 |
|-----------------------------------------------------------------------------------------------------|------------------------------------------------|---------|---------------|-------------------------------------------|------------------------------|------------------|------------------|-----------------------------------------------|------------------------------------------------------------------------------------|
| CUSIP<br>Identification                                                                             | Description                                    | Foreign | Date Acquired | Name of<br>Vendor                         | Number of<br>Shares of Stock | Actual Cost      | Par Value        | Paid for Accrued<br>Interest and<br>Dividends | NAIC Designation,<br>NAIC Designation<br>Modifier and SVO<br>Administrative Symbol |
| <b>Bonds - U.S. Governments</b>                                                                     |                                                |         |               |                                           |                              |                  |                  |                                               |                                                                                    |
| 912828YD6 ..                                                                                        | UNITED STATES TREASURY .....                   |         | 08/18/2021 .. | BAIRD (ROBERT W.) & CO. INC. ....         | X X X .....                  | 3,155,994 .....  | 3,050,000 .....  |                                               | 1.A .....                                                                          |
| 91282CCV1 ..                                                                                        | UNITED STATES TREASURY .....                   |         | 09/22/2021 .. | BAIRD (ROBERT W.) & CO. INC. ....         | X X X .....                  | 125,207 .....    | 125,000 .....    |                                               | 1.A .....                                                                          |
| 0599999 Subtotal - Bonds - U.S. Governments .....                                                   |                                                |         |               |                                           | X X X .....                  | 3,281,200 .....  | 3,175,000 .....  |                                               | X X X .....                                                                        |
| <b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>                   |                                                |         |               |                                           |                              |                  |                  |                                               |                                                                                    |
| 013595XC2 ..                                                                                        | ALBUQUERQUE N MEX MUN SCH DIST NO 012 .....    |         | 03/04/2021 .. | Stifel Nicolaus & Co. ....                | X X X .....                  | 2,090,000 .....  | 2,090,000 .....  |                                               | 1.D FE .....                                                                       |
| 167615K77 ..                                                                                        | CHICAGO ILL PK DIST .....                      |         | 08/26/2021 .. | MORGAN STANLEY CO .....                   | X X X .....                  | 1,976,290 .....  | 1,985,000 .....  |                                               | 1.D FE .....                                                                       |
| 167615K85 ..                                                                                        | CHICAGO ILL PK DIST .....                      |         | 08/19/2021 .. | MORGAN STANLEY CO .....                   | X X X .....                  | 810,000 .....    | 810,000 .....    |                                               | 1.D FE .....                                                                       |
| 64966QUV0 ..                                                                                        | NEW YORK N Y .....                             |         | 03/05/2021 .. | BARCLAYS CAPITAL INC FIXED INC .....      | X X X .....                  | 1,989,580 .....  | 2,000,000 .....  |                                               | 1.C FE .....                                                                       |
| 2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions ..... |                                                |         |               |                                           | X X X .....                  | 6,865,870 .....  | 6,885,000 .....  |                                               | X X X .....                                                                        |
| <b>Bonds - U.S. Special Revenue, Special Assessment</b>                                             |                                                |         |               |                                           |                              |                  |                  |                                               |                                                                                    |
| 249182PQ3 ..                                                                                        | DENVER COLO CITY & CNTY ARPT REV .....         |         | 08/27/2021 .. | MORGAN STANLEY CO .....                   | X X X .....                  | 2,106,245 .....  | 2,035,000 .....  | 12,206 .....                                  | 1.E FE .....                                                                       |
| 442349EQ5 ..                                                                                        | HOUSTON TEX ARPT SYS REV .....                 |         | 08/26/2021 .. | MORGAN STANLEY CO .....                   | X X X .....                  | 2,979,866 .....  | 2,900,000 .....  | 9,910 .....                                   | 1.F FE .....                                                                       |
| 575831FS6 ..                                                                                        | MASSACHUSETTS ST COLLEGE BLDG AUTH REV .....   |         | 08/31/2021 .. | MORGAN STANLEY CO .....                   | X X X .....                  | 3,279,837 .....  | 3,235,000 .....  | 21,214 .....                                  | 1.D FE .....                                                                       |
| 59335KDV6 ..                                                                                        | MIAMI-DADE CNTY FLA SEAPORT REV .....          |         | 08/19/2021 .. | WELLS FARGO SECURITIES .....              | X X X .....                  | 1,005,000 .....  | 1,005,000 .....  |                                               | 1.D FE .....                                                                       |
| 59335KDX2 ..                                                                                        | MIAMI-DADE CNTY FLA SEAPORT REV .....          |         | 08/19/2021 .. | WELLS FARGO SECURITIES .....              | X X X .....                  | 1,575,000 .....  | 1,575,000 .....  |                                               | 1.D FE .....                                                                       |
| 646140DT7 ..                                                                                        | NEW JERSEY ST TPK AUTH TPK REV .....           |         | 08/31/2021 .. | PERSHING LLC .....                        | X X X .....                  | 2,698,567 .....  | 2,675,000 .....  | 8,218 .....                                   | 1.F FE .....                                                                       |
| 64971MT44 ..                                                                                        | NEW YORK N Y CITY TRANSITIONAL FIN AUTH .....  |         | 03/03/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 3,942,705 .....  | 3,250,000 .....  | 58,961 .....                                  | 1.A FE .....                                                                       |
| 64990GY48 ..                                                                                        | NEW YORK ST DORM AUTH REVS NON ST SUPPOR ..... |         | 08/11/2021 .. | JP MORGAN SECS INC., - FIXED INCOME ..... | X X X .....                  | 1,166,726 .....  | 1,120,000 .....  | 3,282 .....                                   | 1.E FE .....                                                                       |
| 678553BZ0 ..                                                                                        | OKLAHOMA CITY OKLA ECONOMIC DEV TR TAX A ..... |         | 08/11/2021 .. | JP MORGAN SECS INC., - FIXED INCOME ..... | X X X .....                  | 840,000 .....    | 840,000 .....    |                                               | 1.C FE .....                                                                       |
| 70869PNB9 ..                                                                                        | PENNSYLVANIA ECONOMIC DEV FING AUTH REV .....  |         | 08/11/2021 .. | MORGAN STANLEY CO .....                   | X X X .....                  | 2,692,588 .....  | 2,585,000 .....  | 21,503 .....                                  | 1.D FE .....                                                                       |
| 783186UH0 ..                                                                                        | RUTGERS ST UNIV N J .....                      |         | 08/11/2021 .. | Various .....                             | X X X .....                  | 2,333,241 .....  | 2,160,000 .....  | 15,215 .....                                  | 1.E FE .....                                                                       |
| 913366KB5 ..                                                                                        | UNIV CALIF REGTS MED CTR POOLED REV .....      |         | 01/12/2021 .. | Bank of America Securities .....          | X X X .....                  | 2,840,197 .....  | 2,720,000 .....  | 13,400 .....                                  | 1.D FE .....                                                                       |
| 92818MPR5 ..                                                                                        | VIRGINIA ST RES AUTH CLEAN WTR REV .....       |         | 07/14/2021 .. | Unknown .....                             | X X X .....                  | 67,019 .....     | 65,000 .....     | 394 .....                                     | Z .....                                                                            |
| 98851WAK9 ..                                                                                        | YUMA ARIZ PLEDGED REV .....                    |         | 01/13/2021 .. | Stifel Nicolaus & Co. ....                | X X X .....                  | 30,000 .....     | 30,000 .....     |                                               | 1.D FE .....                                                                       |
| 3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment .....                           |                                                |         |               |                                           | X X X .....                  | 27,556,991 ..... | 26,195,000 ..... | 164,302 .....                                 | X X X .....                                                                        |
| <b>Bonds - Industrial and Miscellaneous (Unaffiliated)</b>                                          |                                                |         |               |                                           |                              |                  |                  |                                               |                                                                                    |
| 030360AD3 ..                                                                                        | AMERICAN UNIVERSITY .....                      |         | 01/13/2021 .. | JP MORGAN SECS INC., - FIXED INCOME ..... | X X X .....                  | 1,299,522 .....  | 1,120,000 .....  | 12,452 .....                                  | 1.E FE .....                                                                       |
| 032095AL5 ..                                                                                        | AMPHENOL CORP .....                            |         | 09/07/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 2,565,576 .....  | 2,575,000 .....  |                                               | 2.A FE .....                                                                       |
| 04942VAW4 ..                                                                                        | ATLAS SENIOR LOAN FUND XIII LTD - CDO .....    | C       | 03/19/2021 .. | JEFFERIES & COMPANY, INC. ....            | X X X .....                  | 2,500,000 .....  | 2,500,000 .....  |                                               | 1.D .....                                                                          |
| 072863AH6 ..                                                                                        | BAYLOR SCOTT & WHITE HOLDINGS .....            |         | 01/14/2021 .. | JP MORGAN SECS INC., - FIXED INCOME ..... | X X X .....                  | 745,000 .....    | 745,000 .....    |                                               | 1.D FE .....                                                                       |
| 110122DQ8 ..                                                                                        | BRISTOL-MYERS SQUIBB CO .....                  |         | 04/29/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 3,175,436 .....  | 3,375,000 .....  | 23,109 .....                                  | 1.F FE .....                                                                       |
| 12554AAL6 ..                                                                                        | CIFC 192R AR - CDO .....                       | C       | 03/18/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 2,400,000 .....  | 2,400,000 .....  |                                               | 1.D .....                                                                          |
| 14686AAQ2 ..                                                                                        | CARVAL CLO II LTD. - CDO .....                 |         | 02/25/2021 .. | Bank of America Securities .....          | X X X .....                  | 8,000,000 .....  | 8,000,000 .....  |                                               | Z .....                                                                            |
| 197361AU2 ..                                                                                        | CECLO 28R BR - CDO .....                       |         | 04/14/2021 .. | BARCLAYS CAPITAL INC FIXED INC .....      | X X X .....                  | 900,000 .....    | 900,000 .....    |                                               | Z .....                                                                            |
| 22822VAT8 ..                                                                                        | CROWN CASTLE INTERNATIONAL CORP .....          |         | 04/29/2021 .. | BARCLAYS CAPITAL INC FIXED INC .....      | X X X .....                  | 2,443,746 .....  | 2,525,000 .....  | 17,202 .....                                  | 2.C FE .....                                                                       |
| 31428XCD6 ..                                                                                        | FEDEX CORP .....                               |         | 04/20/2021 .. | WELLS FARGO SECURITIES .....              | X X X .....                  | 996,710 .....    | 1,000,000 .....  |                                               | 2.B FE .....                                                                       |
| 36262GAA9 ..                                                                                        | GXO LOGISTICS INC .....                        |         | 06/22/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 3,247,628 .....  | 3,250,000 .....  |                                               | 2.C FE .....                                                                       |
| 44932BAQ9 ..                                                                                        | ICG 183R AR - CDO .....                        |         | 03/24/2021 .. | MORGAN STANLEY CO .....                   | X X X .....                  | 8,000,000 .....  | 8,000,000 .....  |                                               | 1.D .....                                                                          |
| 50220PAD5 ..                                                                                        | LSEGA FINANCING PLC .....                      | C       | 04/07/2021 .. | JP MORGAN SECS INC., - FIXED INCOME ..... | X X X .....                  | 4,988,650 .....  | 5,000,000 .....  | 1,042 .....                                   | 1.G FE .....                                                                       |
| 539830BP3 ..                                                                                        | LOCKHEED MARTIN CORP .....                     |         | 04/29/2021 .. | JP MORGAN SECS INC., - FIXED INCOME ..... | X X X .....                  | 2,655,369 .....  | 2,700,000 .....  | 19,148 .....                                  | 1.G FE .....                                                                       |
| 55954PAN4 ..                                                                                        | MAGNE 21R AR - CDO .....                       | C       | 02/25/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 2,000,000 .....  | 2,000,000 .....  |                                               | Z .....                                                                            |
| 62954WAE5 ..                                                                                        | NTT FINANCE CORP .....                         | C       | 04/29/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 3,174,720 .....  | 3,200,000 .....  | 11,013 .....                                  | 1.F FE .....                                                                       |
| 693475BA2 ..                                                                                        | PNC FINANCIAL SERVICES GROUP INC .....         |         | 04/20/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 2,000,000 .....  | 2,000,000 .....  |                                               | 1.G FE .....                                                                       |
| 70450YAD5 ..                                                                                        | PAYPAL HOLDINGS INC .....                      |         | 07/15/2021 .. | RBC CAPITAL MARKETS .....                 | X X X .....                  | 5,448,063 .....  | 5,075,000 .....  | 40,346 .....                                  | 1.G FE .....                                                                       |
| 71404GAM1 ..                                                                                        | PERKINELMER INC .....                          |         | 09/08/2021 .. | Bank of America Securities .....          | X X X .....                  | 2,148,452 .....  | 2,150,000 .....  |                                               | 2.B FE .....                                                                       |
| 74460WAE7 ..                                                                                        | PUBLIC STORAGE .....                           |         | 04/26/2021 .. | RBC CAPITAL MARKETS .....                 | X X X .....                  | 2,343,995 .....  | 2,325,000 .....  | 743 .....                                     | 1.F FE .....                                                                       |
| 754730AH2 ..                                                                                        | RAYMOND JAMES FINANCIAL INC .....              |         | 03/18/2021 .. | CITIGROUP GLOBAL MARKETS INC. ....        | X X X .....                  | 969,082 .....    | 975,000 .....    |                                               | 2.A FE .....                                                                       |
| 808513BG9 ..                                                                                        | CHARLES SCHWAB CORP .....                      |         | 04/29/2021 .. | WELLS FARGO SECURITIES .....              | X X X .....                  | 3,183,098 .....  | 3,375,000 .....  | 8,044 .....                                   | 1.F FE .....                                                                       |
| 81257VAA9 ..                                                                                        | SEATTLE CHILDREN'S HOSPITAL .....              |         | 08/31/2021 .. | JP MORGAN SECS INC., - FIXED INCOME ..... | X X X .....                  | 3,315,063 .....  | 3,365,000 .....  | 17,050 .....                                  | 1.C FE .....                                                                       |

**SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1                                                                                  | 2                                                                | 3       | 4             | 5                                   | 6                            | 7           | 8           | 9                                             | 10                                                                                 |
|------------------------------------------------------------------------------------|------------------------------------------------------------------|---------|---------------|-------------------------------------|------------------------------|-------------|-------------|-----------------------------------------------|------------------------------------------------------------------------------------|
| CUSIP<br>Identification                                                            | Description                                                      | Foreign | Date Acquired | Name of<br>Vendor                   | Number of<br>Shares of Stock | Actual Cost | Par Value   | Paid for Accrued<br>Interest and<br>Dividends | NAIC Designation,<br>NAIC Designation<br>Modifier and SVO<br>Administrative Symbol |
| 817826AD2                                                                          | 7-ELEVEN INC                                                     |         | 01/28/2021    | Various                             | X X X                        | 4,612,090   | 4,625,000   |                                               | 2.B FE                                                                             |
| 858119BM1                                                                          | STEEL DYNAMICS INC                                               |         | 04/26/2021    | JP MORGAN SECS INC., - FIXED INCOME | X X X                        | 2,675,425   | 2,500,000   | 23,247                                        | 2.C FE                                                                             |
| 86562MCG3                                                                          | SUMITOMO MITSUI FINANCIAL GROUP INC                              | C       | 09/13/2021    | PERSHING LLC                        | X X X                        | 3,700,000   | 3,700,000   |                                               | 1.G FE                                                                             |
| 86944BAH6                                                                          | SUTTER HEALTH                                                    |         | 01/12/2021    | MORGAN STANLEY CO                   | X X X                        | 2,732,522   | 2,600,000   | 17,122                                        | 1.E FE                                                                             |
| 87154EBG4                                                                          | SYMPHONY CLO XV LIMITED - CDO                                    |         | 02/22/2021    | MUFG SECURITIES AMERICAS INC.       | X X X                        | 2,000,000   | 2,000,000   |                                               | 1.C FE                                                                             |
| 882508BL7                                                                          | TEXAS INSTRUMENTS INC                                            |         | 09/07/2021    | JP MORGAN SECS INC., - FIXED INCOME | X X X                        | 2,244,488   | 2,250,000   |                                               | 1.E FE                                                                             |
| 89173HAB2                                                                          | TPMT 2017-2 A2 - RMBS                                            |         | 08/01/2021    | Direct                              | X X X                        | 0           | 0           |                                               | 1.A FE                                                                             |
| 94106BAC5                                                                          | WASTE CONNECTIONS INC                                            | C       | 09/07/2021    | Bank of America Securities          | X X X                        | 1,871,925   | 1,875,000   |                                               | 2.A FE                                                                             |
| 3899999                                                                            | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)   |         |               |                                     | X X X                        | 88,336,559  | 88,105,000  | 190,517                                       | X X X                                                                              |
| 8399997                                                                            | Subtotal - Bonds - Part 3                                        |         |               |                                     | X X X                        | 126,040,620 | 124,360,000 | 354,819                                       | X X X                                                                              |
| 8399998                                                                            | Summary Item from Part 5 for Bonds (N/A to Quarterly)            |         |               |                                     | X X X                        | X X X       | X X X       | X X X                                         | X X X                                                                              |
| 8399999                                                                            | Subtotal - Bonds                                                 |         |               |                                     | X X X                        | 126,040,620 | 124,360,000 | 354,819                                       | X X X                                                                              |
| 8999998                                                                            | Summary Item from Part 5 for Preferred Stocks (N/A to Quarterly) |         |               |                                     | X X X                        | X X X       | X X X       | X X X                                         | X X X                                                                              |
| 8999999                                                                            | Subtotal - Preferred Stocks                                      |         |               |                                     | X X X                        |             | X X X       |                                               | X X X                                                                              |
| <b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b> |                                                                  |         |               |                                     |                              |             |             |                                               |                                                                                    |
| 001055102                                                                          | AFLAC ORD                                                        |         | 01/07/2021    | INSTINET                            | 23,315.000                   | 1,042,537   | X X X       |                                               |                                                                                    |
| 00130H105                                                                          | THE AES CORPORATION                                              |         | 03/26/2021    | Various                             | 8,885.000                    | 223,112     | X X X       |                                               |                                                                                    |
| 00206R102                                                                          | AT&T ORD                                                         |         | 08/24/2021    | Various                             | 153,085.000                  | 4,323,733   | X X X       |                                               |                                                                                    |
| 002824100                                                                          | ABBOTT LABORATORIES ORD                                          |         | 07/06/2021    | Various                             | 11,425.000                   | 1,289,474   | X X X       |                                               |                                                                                    |
| 00287Y109                                                                          | ABBVIE ORD                                                       |         | 01/07/2021    | INSTINET                            | 6,365.000                    | 678,229     | X X X       |                                               |                                                                                    |
| 00507V109                                                                          | ACTIVISION BLIZZARD ORD                                          |         | 03/26/2021    | Various                             | 7,175.000                    | 680,206     | X X X       |                                               |                                                                                    |
| 00650F109                                                                          | ADAPTIVE BIOTECHNOLOGIES ORD                                     |         | 07/06/2021    | MORGAN STANLEY CO                   | 4,790.000                    | 187,028     | X X X       |                                               |                                                                                    |
| 00751Y106                                                                          | ADVANCE AUTO PARTS ORD                                           |         | 08/24/2021    | Various                             | 2,480.000                    | 511,380     | X X X       |                                               |                                                                                    |
| 007903107                                                                          | ADVANCED MICRO DEVICES ORD                                       |         | 03/02/2021    | INSTINET                            | 340.000                      | 28,972      | X X X       |                                               |                                                                                    |
| 00912X302                                                                          | AIR LEASE CL A ORD                                               |         | 03/02/2021    | INSTINET                            | 360.000                      | 16,184      | X X X       |                                               |                                                                                    |
| 009158106                                                                          | AIR PRODUCTS AND CHEMICALS ORD                                   |         | 08/24/2021    | Various                             | 6,035.000                    | 1,610,020   | X X X       |                                               |                                                                                    |
| 012653101                                                                          | ALBEMARLE ORD                                                    |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC.       | 405.000                      | 60,521      | X X X       |                                               |                                                                                    |
| 015271109                                                                          | ALEXANDRIA REAL ESTATE EQ REIT ORD                               |         | 08/24/2021    | Various                             | 545.000                      | 96,979      | X X X       |                                               |                                                                                    |
| 018802108                                                                          | ALLIANT ENERGY ORD                                               |         | 01/07/2021    | INSTINET                            | 10,530.000                   | 522,254     | X X X       |                                               |                                                                                    |
| 020002101                                                                          | ALLSTATE ORD                                                     |         | 08/24/2021    | Various                             | 3,470.000                    | 410,025     | X X X       |                                               |                                                                                    |
| 02005N100                                                                          | ALLY FINANCIAL ORD                                               |         | 03/26/2021    | Various                             | 5,420.000                    | 243,106     | X X X       |                                               |                                                                                    |
| 02079K305                                                                          | ALPHABET CL A ORD                                                |         | 02/17/2021    | JP MORGAN SECURITIES LLC            | 495.000                      | 1,046,023   | X X X       |                                               |                                                                                    |
| 02209S103                                                                          | ALTRIA GROUP ORD                                                 |         | 08/24/2021    | Various                             | 525.000                      | 25,131      | X X X       |                                               |                                                                                    |
| 023608102                                                                          | AMEREN ORD                                                       |         | 08/24/2021    | Various                             | 4,895.000                    | 354,971     | X X X       |                                               |                                                                                    |
| 02376R102                                                                          | AMERICAN AIRLINES GROUP ORD                                      |         | 03/26/2021    | Various                             | 2,420.000                    | 52,016      | X X X       |                                               |                                                                                    |
| 024835100                                                                          | AMERICAN CAMPUS COMM REIT ORD                                    |         | 03/02/2021    | INSTINET                            | 355.000                      | 14,793      | X X X       |                                               |                                                                                    |
| 025537101                                                                          | AMERICAN ELECTRIC POWER ORD                                      |         | 07/06/2021    | Various                             | 36,840.000                   | 3,042,307   | X X X       |                                               |                                                                                    |
| 025816109                                                                          | AMERICAN EXPRESS ORD                                             |         | 03/02/2021    | INSTINET                            | 3,205.000                    | 425,007     | X X X       |                                               |                                                                                    |
| 02665T306                                                                          | AMERICAN HOMES 4 RENT CL A REIT ORD                              |         | 04/15/2021    | Various                             | 17,325.000                   | 562,933     | X X X       |                                               |                                                                                    |
| 026874784                                                                          | AMERICAN INTERNATIONAL GROUP ORD                                 |         | 03/02/2021    | INSTINET                            | 21,600.000                   | 989,425     | X X X       |                                               |                                                                                    |
| 03044L105                                                                          | AMERICAN WELL CL A ORD                                           |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC.       | 2,470.000                    | 44,237      | X X X       |                                               |                                                                                    |
| 03064D108                                                                          | AMERICOLD REALTY ORD                                             |         | 07/06/2021    | Various                             | 11,245.000                   | 436,300     | X X X       |                                               |                                                                                    |
| 03073E105                                                                          | AMERISOURCEBERGEN ORD                                            |         | 07/06/2021    | Various                             | 4,605.000                    | 523,278     | X X X       |                                               |                                                                                    |
| 031162100                                                                          | AMGEN ORD                                                        |         | 07/06/2021    | MORGAN STANLEY CO                   | 5,215.000                    | 1,274,358   | X X X       |                                               |                                                                                    |
| 032095101                                                                          | AMPHENOL CL A ORD                                                |         | 03/02/2021    | INSTINET                            | 5,340.000                    | 691,329     | X X X       |                                               |                                                                                    |
| 032654105                                                                          | ANALOG DEVICES ORD                                               |         | 08/24/2021    | Various                             | 3,415.000                    | 564,225     | X X X       |                                               |                                                                                    |
| 035710409                                                                          | ANNALY CAPITAL MANAGEMENT REIT ORD                               |         | 03/02/2021    | INSTINET                            | 21,350.000                   | 178,834     | X X X       |                                               |                                                                                    |
| 036752103                                                                          | ANTHEM ORD                                                       |         | 08/24/2021    | Various                             | 1,595.000                    | 582,886     | X X X       |                                               |                                                                                    |
| 037411105                                                                          | APACHE ORD                                                       |         | 02/17/2021    | JP MORGAN SECURITIES LLC            | 885.000                      | 16,452      | X X X       |                                               |                                                                                    |
| 03743Q108                                                                          | APA ORD                                                          |         | 08/24/2021    | NATIONAL FINL SVCS CORP,            | 2,550.000                    | 45,147      | X X X       |                                               |                                                                                    |
| 03750L109                                                                          | APARTMENT INCOME REIT ORD                                        |         | 04/15/2021    | Various                             | 20,375.000                   | 866,403     | X X X       |                                               |                                                                                    |
| 03768E105                                                                          | APOLLO GLOBAL MANAGEMENT CL A ORD                                |         | 04/15/2021    | JP MORGAN SECURITIES LLC            | 27,880.000                   | 1,359,004   | X X X       |                                               |                                                                                    |

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1         | 2                               | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|---------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                     | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 03852U106 | ARAMARK ORD                     |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 5,000                     | 184         | X X X     |                                         |                                                                           |
| 039483102 | ARCHER DANIELS MIDLAND ORD      |         | 03/26/2021    | Various                       | 12,795,000                | 734,190     | X X X     |                                         |                                                                           |
| 03990B101 | ARES MANAGEMENT CL A ORD        |         | 08/24/2021    | MORGAN STANLEY CO             | 12,420,000                | 880,711     | X X X     |                                         |                                                                           |
| 04247X102 | ARMSTRONG WORLD INDUSTRIES ORD  |         | 01/07/2021    | INSTINET                      | 480,000                   | 37,809      | X X X     |                                         |                                                                           |
| 053015103 | AUTOMATIC DATA PROCESSING ORD   |         | 08/24/2021    | Various                       | 2,225,000                 | 449,279     | X X X     |                                         |                                                                           |
| 053484101 | AVALONBAY COMMUNITIES REIT ORD  |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 75,000                    | 13,365      | X X X     |                                         |                                                                           |
| 05351W103 | AVANGRID ORD                    |         | 08/24/2021    | Not Available                 | 12,470,000                | 667,558     | X X X     |                                         |                                                                           |
| 053807103 | AVNET ORD                       |         | 08/24/2021    | Various                       | 11,540,000                | 451,051     | X X X     |                                         |                                                                           |
| 05722G100 | BAKER HUGHES CL A ORD           |         | 07/06/2021    | Various                       | 3,930,000                 | 91,892      | X X X     |                                         |                                                                           |
| 060505104 | BANK OF AMERICA ORD             |         | 08/24/2021    | Various                       | 52,165,000                | 2,142,827   | X X X     |                                         |                                                                           |
| 064058100 | BANK OF NEW YORK MELLON ORD     |         | 07/06/2021    | Various                       | 37,790,000                | 1,746,735   | X X X     |                                         |                                                                           |
| 06417N103 | BANK OZK ORD                    |         | 01/07/2021    | Not Available                 | 6,610,000                 | 233,311     | X X X     |                                         |                                                                           |
| 071813109 | BAXTER INTERNATIONAL ORD        |         | 07/06/2021    | MORGAN STANLEY CO             | 4,130,000                 | 333,597     | X X X     |                                         |                                                                           |
| 075887109 | BECTON DICKINSON ORD            |         | 08/24/2021    | Various                       | 4,070,000                 | 1,009,411   | X X X     |                                         |                                                                           |
| 084310101 | BERKELEY LIGHTS ORD             |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 2,340,000                 | 104,609     | X X X     |                                         |                                                                           |
| 084670702 | BERKSHIRE HATHAWAY CL B ORD     |         | 08/24/2021    | Various                       | 565,000                   | 151,186     | X X X     |                                         |                                                                           |
| 086516101 | BEST BUY ORD                    |         | 08/24/2021    | Various                       | 3,600,000                 | 419,011     | X X X     |                                         |                                                                           |
| 09062X103 | BIOGEN ORD                      |         | 07/06/2021    | MORGAN STANLEY CO             | 2,300,000                 | 788,800     | X X X     |                                         |                                                                           |
| 09073M104 | BIO TECHNE ORD                  |         | 03/26/2021    | Various                       | 705,000                   | 274,010     | X X X     |                                         |                                                                           |
| 09247X101 | BLACKROCK ORD                   |         | 03/02/2021    | Various                       | 1,605,000                 | 1,153,896   | X X X     |                                         |                                                                           |
| 093671105 | H&R BLOCK ORD                   |         | 08/24/2021    | Various                       | 40,420,000                | 992,491     | X X X     |                                         |                                                                           |
| 097023105 | BOEING ORD                      |         | 03/26/2021    | Various                       | 490,000                   | 118,156     | X X X     |                                         |                                                                           |
| 099724106 | BORGWARNER ORD                  |         | 08/24/2021    | Various                       | 8,465,000                 | 360,838     | X X X     |                                         |                                                                           |
| 101121101 | BOSTON PROPERTIES REIT ORD      |         | 03/02/2021    | INSTINET                      | 145,000                   | 14,586      | X X X     |                                         |                                                                           |
| 101137107 | BOSTON SCIENTIFIC ORD           |         | 01/07/2021    | INSTINET                      | 4,925,000                 | 180,050     | X X X     |                                         |                                                                           |
| 110122108 | BRISTOL MYERS SQUIBB ORD        |         | 08/24/2021    | Various                       | 42,075,000                | 2,779,207   | X X X     |                                         |                                                                           |
| 11120U105 | BRIXMOR PROPERTY GROUP REIT ORD |         | 03/02/2021    | INSTINET                      | 2,175,000                 | 42,182      | X X X     |                                         |                                                                           |
| 11135F101 | BROADCOM ORD                    |         | 03/02/2021    | JP MORGAN SECURITIES LLC      | 1,505,000                 | 726,070     | X X X     |                                         |                                                                           |
| 114340102 | BROOKS AUTOMATION ORD           |         | 08/24/2021    | Various                       | 1,905,000                 | 159,302     | X X X     |                                         |                                                                           |
| 12468P104 | C3 AI CL A ORD                  |         | 08/24/2021    | Various                       | 1,880,000                 | 107,501     | X X X     |                                         |                                                                           |
| 12503M108 | CBOE GLOBAL MARKETS ORD         |         | 08/24/2021    | MORGAN STANLEY CO             | 1,250,000                 | 153,496     | X X X     |                                         |                                                                           |
| 125269100 | CF INDUSTRIES HOLDINGS ORD      |         | 08/24/2021    | Various                       | 13,505,000                | 593,794     | X X X     |                                         |                                                                           |
| 12541W209 | CH ROBINSON WORLDWIDE ORD       |         | 08/24/2021    | Various                       | 11,185,000                | 1,001,730   | X X X     |                                         |                                                                           |
| 125523100 | CIGNA ORD                       |         | 08/24/2021    | Various                       | 7,770,000                 | 1,634,385   | X X X     |                                         |                                                                           |
| 12572Q105 | CME GROUP CL A ORD              |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 1,220,000                 | 244,741     | X X X     |                                         |                                                                           |
| 125896100 | CMS ENERGY ORD                  |         | 01/07/2021    | INSTINET                      | 3,415,000                 | 199,178     | X X X     |                                         |                                                                           |
| 126117100 | CNA FINANCIAL ORD               |         | 02/17/2021    | Various                       | 29,980,000                | 1,283,793   | X X X     |                                         |                                                                           |
| 126408103 | CSX ORD                         |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 2,350,000                 | 211,098     | X X X     |                                         |                                                                           |
| 126650100 | CVS HEALTH ORD                  |         | 04/15/2021    | Various                       | 20,505,000                | 1,537,267   | X X X     |                                         |                                                                           |
| 127097103 | CABOT OIL & GAS ORD             |         | 07/06/2021    | Various                       | 3,690,000                 | 62,073      | X X X     |                                         |                                                                           |
| 12769G100 | CAESARS ENTERTAINMENT ORD       |         | 07/06/2021    | MORGAN STANLEY CO             | 1,590,000                 | 157,452     | X X X     |                                         |                                                                           |
| 133131102 | CAMDEN PROPERTY REIT ORD        |         | 04/15/2021    | Various                       | 2,380,000                 | 267,321     | X X X     |                                         |                                                                           |
| 134429109 | CAMPBELL SOUP ORD               |         | 08/24/2021    | Various                       | 20,415,000                | 919,962     | X X X     |                                         |                                                                           |
| 14149Y108 | CARDINAL HEALTH ORD             |         | 08/24/2021    | Various                       | 27,085,000                | 1,466,163   | X X X     |                                         |                                                                           |
| 143130102 | CARMAX ORD                      |         | 01/07/2021    | INSTINET                      | 565,000                   | 56,424      | X X X     |                                         |                                                                           |
| 14316J108 | CARLYLE GROUP ORD               |         | 04/15/2021    | Various                       | 9,185,000                 | 307,537     | X X X     |                                         |                                                                           |
| 143658300 | CARNIVAL ORD                    |         | 08/24/2021    | Various                       | 17,975,000                | 431,432     | X X X     |                                         |                                                                           |
| 14448C104 | CARRIER GLOBAL ORD              |         | 02/17/2021    | Various                       | 2,430,000                 | 94,274      | X X X     |                                         |                                                                           |
| 149123101 | CATERPILLAR ORD                 |         | 03/26/2021    | Various                       | 3,615,000                 | 735,739     | X X X     |                                         |                                                                           |
| 150870103 | CELANESE ORD                    |         | 03/26/2021    | Various                       | 8,265,000                 | 1,211,636   | X X X     |                                         |                                                                           |
| 15135B101 | CENTENE ORD                     |         | 01/07/2021    | INSTINET                      | 4,340,000                 | 300,433     | X X X     |                                         |                                                                           |
| 15189T107 | CENTERPOINT ENERGY ORD          |         | 01/07/2021    | INSTINET                      | 11,395,000                | 241,255     | X X X     |                                         |                                                                           |
| 15677J108 | CERIDIAN HCM HOLDING ORD        |         | 07/06/2021    | MORGAN STANLEY CO             | 3,735,000                 | 370,171     | X X X     |                                         |                                                                           |
| 15912K100 | CHANGE HEALTHCARE ORD           |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 1,590,000                 | 35,960      | X X X     |                                         |                                                                           |

**SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

| 1         | 2                                    | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|--------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                          | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 15961R105 | CHARGEPOINT HOLDINGS, INC.           |         | 08/24/2021    | Various                       | 4,475.000                 | 99,623      | X X X     |                                         |                                                                           |
| 159864107 | CHRLS RIVER LABS ORD                 |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 90.000                    | 26,848      | X X X     |                                         |                                                                           |
| 163092109 | CHEGG ORD                            |         | 07/06/2021    | MORGAN STANLEY CO             | 1,780.000                 | 153,006     | X X X     |                                         |                                                                           |
| 163851108 | CHEMOURS ORD                         |         | 07/06/2021    | MORGAN STANLEY CO             | 235.000                   | 8,043       | X X X     |                                         |                                                                           |
| 166764100 | CHEVRON ORD                          |         | 07/06/2021    | Various                       | 6,365.000                 | 660,657     | X X X     |                                         |                                                                           |
| 169905106 | CHOICE HOTELS INTERNATIONAL ORD      |         | 03/02/2021    | INSTINET                      | 730.000                   | 77,528      | X X X     |                                         |                                                                           |
| 172062101 | CINCINNATI FINANCIAL ORD             |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 3,145.000                 | 388,044     | X X X     |                                         |                                                                           |
| 17275R102 | CISCO SYSTEMS ORD                    |         | 03/02/2021    | Various                       | 11,200.000                | 511,690     | X X X     |                                         |                                                                           |
| 172967424 | CITIGROUP ORD                        |         | 07/06/2021    | MORGAN STANLEY CO             | 14,640.000                | 988,831     | X X X     |                                         |                                                                           |
| 174610105 | CITIZENS FINANCIAL GROUP ORD         |         | 03/26/2021    | Various                       | 45,290.000                | 1,917,941   | X X X     |                                         |                                                                           |
| 185899101 | CLEVELAND CLIFFS ORD                 |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 1,555.000                 | 38,516      | X X X     |                                         |                                                                           |
| 189054109 | CLOROX ORD                           |         | 07/06/2021    | Various                       | 9,290.000                 | 1,749,369   | X X X     |                                         |                                                                           |
| 18915M107 | CLOUDFLARE CL A ORD                  |         | 07/06/2021    | MORGAN STANLEY CO             | 4,530.000                 | 490,085     | X X X     |                                         |                                                                           |
| 191216100 | COCA-COLA ORD                        |         | 08/24/2021    | Various                       | 41,555.000                | 2,094,201   | X X X     |                                         |                                                                           |
| 192446102 | COGNIZANT TECHNOLOGY SOLUTN CL A ORD |         | 07/06/2021    | MORGAN STANLEY CO             | 6,870.000                 | 472,008     | X X X     |                                         |                                                                           |
| 194162103 | COLGATE PALMOLIVE ORD                |         | 07/06/2021    | Various                       | 15,870.000                | 1,297,256   | X X X     |                                         |                                                                           |
| 198516106 | COLUMBIA SPORTSWEAR ORD              |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 260.000                   | 26,070      | X X X     |                                         |                                                                           |
| 20030N101 | COMCAST CL A ORD                     |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 3,005.000                 | 166,253     | X X X     |                                         |                                                                           |
| 200340107 | COMERICA ORD                         |         | 08/24/2021    | Various                       | 6,970.000                 | 510,672     | X X X     |                                         |                                                                           |
| 205887102 | CONAGRA BRANDS ORD                   |         | 07/06/2021    | MORGAN STANLEY CO             | 27,285.000                | 941,956     | X X X     |                                         |                                                                           |
| 20825C104 | CONOCOPHILLIPS ORD                   |         | 01/15/2021    | Various                       | 6,111.560                 | 233,878     | X X X     |                                         |                                                                           |
| 209115104 | CONSOLIDATED EDISON ORD              |         | 07/06/2021    | Various                       | 102,740.000               | 7,387,960   | X X X     |                                         |                                                                           |
| 21036P108 | CONSTELLATION BRANDS CL A ORD        |         | 01/07/2021    | INSTINET                      | 1,565.000                 | 360,675     | X X X     |                                         |                                                                           |
| 212015101 | CONTINENTAL RESOURCES ORD            |         | 07/06/2021    | MORGAN STANLEY CO             | 1,225.000                 | 45,881      | X X X     |                                         |                                                                           |
| 219350105 | CORNING ORD                          |         | 08/24/2021    | Various                       | 61,215.000                | 2,482,456   | X X X     |                                         |                                                                           |
| 225447101 | CREE ORD                             |         | 08/24/2021    | Various                       | 1,950.000                 | 214,004     | X X X     |                                         |                                                                           |
| 22788C105 | CROWDSTRIKE HOLDINGS CL A ORD        |         | 03/26/2021    | Various                       | 1,390.000                 | 296,104     | X X X     |                                         |                                                                           |
| 231021106 | CUMMINS ORD                          |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 315.000                   | 82,468      | X X X     |                                         |                                                                           |
| 23283R100 | CYRUSONE REIT ORD                    |         | 08/24/2021    | Various                       | 1,675.000                 | 126,087     | X X X     |                                         |                                                                           |
| 233331107 | DTE ENERGY ORD                       |         | 08/24/2021    | Various                       | 23,445.000                | 2,600,281   | X X X     |                                         |                                                                           |
| 23345M107 | DT MIDSTREAM ORD                     |         | 07/01/2021    | Various                       | 5,542.500                 | 197,164     | X X X     |                                         |                                                                           |
| 235851102 | DANAHER ORD                          |         | 01/07/2021    | INSTINET                      | 545.000                   | 131,015     | X X X     |                                         |                                                                           |
| 243537107 | DECKERS OUTDOOR ORD                  |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 170.000                   | 74,425      | X X X     |                                         |                                                                           |
| 244199105 | DEERE ORD                            |         | 03/02/2021    | INSTINET                      | 1,240.000                 | 437,320     | X X X     |                                         |                                                                           |
| 24906P109 | DENTSPLY SIRONA ORD                  |         | 08/24/2021    | Various                       | 3,030.000                 | 183,571     | X X X     |                                         |                                                                           |
| 25179M103 | DEVON ENERGY ORD                     |         | 07/06/2021    | Various                       | 6,133.030                 | 126,678     | X X X     |                                         |                                                                           |
| 253393102 | DICKS SPORTING ORD                   |         | 03/02/2021    | Various                       | 7,985.000                 | 585,116     | X X X     |                                         |                                                                           |
| 253868103 | DIGITAL REALTY REIT ORD              |         | 04/15/2021    | Various                       | 790.000                   | 111,903     | X X X     |                                         |                                                                           |
| 254687106 | WALT DISNEY ORD                      |         | 02/17/2021    | Various                       | 6,305.000                 | 1,128,035   | X X X     |                                         |                                                                           |
| 254709108 | DISCOVER FINANCIAL SERVICES ORD      |         | 03/02/2021    | INSTINET                      | 225.000                   | 21,806      | X X X     |                                         |                                                                           |
| 25470F302 | DISCOVERY SRS C ORD                  |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 3,515.000                 | 137,602     | X X X     |                                         |                                                                           |
| 25746U109 | DOMINION ENERGY ORD                  |         | 08/24/2021    | Various                       | 50,230.000                | 3,745,657   | X X X     |                                         |                                                                           |
| 25809K105 | DOORDASH CL A ORD                    |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 200.000                   | 37,101      | X X X     |                                         |                                                                           |
| 264120106 | DUCK CREEK TECH ORD                  |         | 08/24/2021    | Various                       | 2,285.000                 | 101,224     | X X X     |                                         |                                                                           |
| 26441C204 | DUKE ENERGY ORD                      |         | 07/06/2021    | Various                       | 45,670.000                | 4,379,326   | X X X     |                                         |                                                                           |
| 268150109 | DYNATRACE ORD                        |         | 08/24/2021    | Various                       | 5,805.000                 | 355,252     | X X X     |                                         |                                                                           |
| 26875P101 | EOG RESOURCES ORD                    |         | 02/17/2021    | Various                       | 6,525.000                 | 386,330     | X X X     |                                         |                                                                           |
| 26884U109 | EPR PROPERTIES REIT ORD              |         | 03/26/2021    | Various                       | 3,465.000                 | 159,732     | X X X     |                                         |                                                                           |
| 277432100 | EASTMAN CHEMICAL ORD                 |         | 08/24/2021    | Various                       | 22,840.000                | 2,561,130   | X X X     |                                         |                                                                           |
| 278265103 | EATON VANCE COM NON VTG ORD          |         | 01/07/2021    | INSTINET                      | 950.000                   | 68,475      | X X X     |                                         |                                                                           |
| 281020107 | EDISON INTERNATIONAL ORD             |         | 03/26/2021    | Various                       | 8,695.000                 | 489,009     | X X X     |                                         |                                                                           |
| 28414H103 | ELANCO ANIMAL HEALTH ORD             |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 1,500.000                 | 41,851      | X X X     |                                         |                                                                           |
| 285512109 | ELECTRONIC ARTS ORD                  |         | 08/24/2021    | Various                       | 2,300.000                 | 328,801     | X X X     |                                         |                                                                           |
| 28618M106 | ELEMENT SOLUTIONS ORD                |         | 02/17/2021    | Various                       | 2,575.000                 | 48,713      | X X X     |                                         |                                                                           |

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1         | 2                                    | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|--------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                          | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 291011104 | EMERSON ELECTRIC ORD                 |         | 04/15/2021    | Various                       | 3,925.000                 | 328,670     | X X X     |                                         |                                                                           |
| 29364G103 | ENTERGY ORD                          |         | 07/06/2021    | Various                       | 22,595.000                | 2,228,146   | X X X     |                                         |                                                                           |
| 29444U700 | EQUINIX REIT ORD                     |         | 08/24/2021    | Various                       | 1,235.000                 | 1,009,004   | X X X     |                                         |                                                                           |
| 29452E101 | EQUITABLE HOLDINGS ORD               |         | 08/24/2021    | Various                       | 11,075.000                | 331,564     | X X X     |                                         |                                                                           |
| 29472R108 | EQUITY LIFESTYLE PROP REIT ORD       |         | 01/07/2021    | INSTINET                      | 2,815.000                 | 169,211     | X X X     |                                         |                                                                           |
| 29476L107 | EQUITY RESIDENTIAL REIT ORD          |         | 03/02/2021    | INSTINET                      | 1,095.000                 | 73,087      | X X X     |                                         |                                                                           |
| 29530P102 | ERIE INDEMNITY CL A ORD              |         | 08/24/2021    | Various                       | 2,925.000                 | 533,524     | X X X     |                                         |                                                                           |
| 30034W106 | EVERGY ORD                           |         | 03/02/2021    | INSTINET                      | 5,335.000                 | 285,815     | X X X     |                                         |                                                                           |
| 30040W108 | EVERSOURCE ENERGY ORD                |         | 03/02/2021    | INSTINET                      | 12,285.000                | 990,009     | X X X     |                                         |                                                                           |
| 30063P105 | EXACT SCIENCES ORD                   |         | 08/24/2021    | Various                       | 2,060.000                 | 231,472     | X X X     |                                         |                                                                           |
| 30161N101 | EXELON ORD                           |         | 03/02/2021    | INSTINET                      | 45,760.000                | 1,847,587   | X X X     |                                         |                                                                           |
| 30161Q104 | EXELIXIS ORD                         |         | 07/06/2021    | Various                       | 2,150.000                 | 44,405      | X X X     |                                         |                                                                           |
| 30212P303 | EXPEDIA GROUP ORD                    |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 1,290.000                 | 220,600     | X X X     |                                         |                                                                           |
| 30225T102 | EXTRA SPACE STORAGE REIT ORD         |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 1,430.000                 | 253,626     | X X X     |                                         |                                                                           |
| 30231G102 | EXXON MOBIL ORD                      |         | 08/24/2021    | Various                       | 33,755.000                | 1,810,924   | X X X     |                                         |                                                                           |
| 30244S101 | FLIR SYSTEMS ORD                     |         | 03/02/2021    | INSTINET                      | 520.000                   | 28,056      | X X X     |                                         |                                                                           |
| 302491303 | FMC ORD                              |         | 08/24/2021    | Various                       | 3,405.000                 | 322,858     | X X X     |                                         |                                                                           |
| 302520101 | FNB ORD                              |         | 08/24/2021    | Various                       | 62,690.000                | 738,430     | X X X     |                                         |                                                                           |
| 31188V100 | FASTLY CL A ORD                      |         | 08/24/2021    | Various                       | 5,030.000                 | 281,681     | X X X     |                                         |                                                                           |
| 311900104 | FASTENAL ORD                         |         | 07/06/2021    | Various                       | 19,965.000                | 999,648     | X X X     |                                         |                                                                           |
| 31428X106 | FEDEX ORD                            |         | 03/02/2021    | Various                       | 800.000                   | 208,651     | X X X     |                                         |                                                                           |
| 31620M106 | FIDELITY NATIONAL INFORMATN SVCS ORD |         | 08/24/2021    | Various                       | 3,810.000                 | 506,828     | X X X     |                                         |                                                                           |
| 31620R303 | FIDELITY NATIONAL FINANCIAL ORD      |         | 03/02/2021    | Various                       | 12,410.000                | 489,792     | X X X     |                                         |                                                                           |
| 316773100 | FIFTH THIRD BANCORP ORD              |         | 08/24/2021    | Various                       | 29,480.000                | 1,068,550   | X X X     |                                         |                                                                           |
| 31816Q101 | FIREEYE ORD                          |         | 08/24/2021    | Various                       | 6,540.000                 | 146,320     | X X X     |                                         |                                                                           |
| 31847R102 | FIRST AMERICAN FINANCIAL ORD         |         | 03/02/2021    | Various                       | 6,650.000                 | 357,908     | X X X     |                                         |                                                                           |
| 320517105 | FIRST HORIZON ORD                    |         | 08/24/2021    | Various                       | 143,165.000               | 2,315,093   | X X X     |                                         |                                                                           |
| 32051X108 | FIRST HAWAIIAN ORD                   |         | 07/06/2021    | Various                       | 26,130.000                | 685,524     | X X X     |                                         |                                                                           |
| 336433107 | FIRST SOLAR ORD                      |         | 07/06/2021    | Various                       | 615.000                   | 62,893      | X X X     |                                         |                                                                           |
| 337738108 | FISERV ORD                           |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 75.000                    | 8,341       | X X X     |                                         |                                                                           |
| 343498101 | FLOWERS FOODS ORD                    |         | 03/02/2021    | INSTINET                      | 4,750.000                 | 104,692     | X X X     |                                         |                                                                           |
| 34354P105 | FLOWSERVE ORD                        |         | 03/02/2021    | INSTINET                      | 2,150.000                 | 81,501      | X X X     |                                         |                                                                           |
| 345370860 | FORD MOTOR ORD                       |         | 08/24/2021    | Various                       | 24,925.000                | 318,288     | X X X     |                                         |                                                                           |
| 35137L105 | FOX CL A ORD                         |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 4,095.000                 | 130,580     | X X X     |                                         |                                                                           |
| 354613101 | FRANKLIN RESOURCES ORD               |         | 03/02/2021    | INSTINET                      | 26,500.000                | 717,707     | X X X     |                                         |                                                                           |
| 35671D857 | FREEPORT MCMORAN ORD                 |         | 03/26/2021    | Various                       | 8,825.000                 | 279,086     | X X X     |                                         |                                                                           |
| 364760108 | GAP ORD                              |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 2,665.000                 | 60,878      | X X X     |                                         |                                                                           |
| 369550108 | GENERAL DYNAMICS ORD                 |         | 08/24/2021    | Various                       | 9,670.000                 | 1,523,148   | X X X     |                                         |                                                                           |
| 369604103 | GENERAL ELECTRIC ORD                 |         | 03/26/2021    | Various                       | 60,915.000                | 760,013     | X X X     |                                         |                                                                           |
| 369604301 | GENERAL ELECTRIC ORD                 |         | 08/02/2021    | Various                       | 18,983.500                | 1,373,287   | X X X     |                                         |                                                                           |
| 370334104 | GENERAL MILLS ORD                    |         | 07/06/2021    | Various                       | 32,170.000                | 1,814,823   | X X X     |                                         |                                                                           |
| 37045V100 | GENERAL MOTORS ORD                   |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 3,645.000                 | 205,238     | X X X     |                                         |                                                                           |
| 371901109 | GENTEX ORD                           |         | 03/26/2021    | Various                       | 11,265.000                | 400,460     | X X X     |                                         |                                                                           |
| 372460105 | GENUINE PARTS ORD                    |         | 08/24/2021    | Various                       | 4,615.000                 | 539,915     | X X X     |                                         |                                                                           |
| 375558103 | GILEAD SCIENCES ORD                  |         | 08/24/2021    | Various                       | 43,990.000                | 2,988,867   | X X X     |                                         |                                                                           |
| 380237107 | GODADDY CL A ORD                     |         | 07/06/2021    | MORGAN STANLEY CO             | 340.000                   | 30,289      | X X X     |                                         |                                                                           |
| 382865103 | GORES HOLDINGS IV, INC.              |         | 07/06/2021    | MORGAN STANLEY CO             | 5,530.000                 | 44,791      | X X X     |                                         |                                                                           |
| 400110102 | GRUBHUB ORD                          |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 505.000                   | 36,748      | X X X     |                                         |                                                                           |
| 40412C101 | HCA HEALTHCARE ORD                   |         | 03/02/2021    | Various                       | 1,470.000                 | 260,681     | X X X     |                                         |                                                                           |
| 40434L105 | HP ORD                               |         | 08/24/2021    | Various                       | 9,995.000                 | 280,397     | X X X     |                                         |                                                                           |
| 406216101 | HALLIBURTON ORD                      |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 2,180.000                 | 44,488      | X X X     |                                         |                                                                           |
| 41034S102 | HANESBRANDS ORD                      |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 4,045.000                 | 71,937      | X X X     |                                         |                                                                           |
| 412822108 | HARLEY DAVIDSON ORD                  |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 1,200.000                 | 48,372      | X X X     |                                         |                                                                           |
| 416515104 | HARTFORD FINANCIAL SERVICES GRUP ORD |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 6,500.000                 | 324,687     | X X X     |                                         |                                                                           |

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1         | 2                                    | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|--------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                          | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 418056107 | HASBRO ORD                           |         | 07/06/2021    | Various                       | 8,945.000                 | 852,368     | X X X     |                                         |                                                                           |
| 42225P501 | HEALTHCAR TRST OF AM CL A REIT ORD   |         | 07/06/2021    | MORGAN STANLEY CO             | 1,270.000                 | 34,140      | X X X     |                                         |                                                                           |
| 423452101 | HELMERICH AND PAYNE ORD              |         | 03/02/2021    | INSTINET                      | 410.000                   | 12,003      | X X X     |                                         |                                                                           |
| 427866108 | HERSHEY FOODS ORD                    |         | 01/07/2021    | INSTINET                      | 1,020.000                 | 154,544     | X X X     |                                         |                                                                           |
| 42809H107 | HESS ORD                             |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 5.000                     | 308         | X X X     |                                         |                                                                           |
| 42824C109 | HEWLETT PACKARD ENTERPRISE ORD       |         | 08/24/2021    | Various                       | 56,005.000                | 714,749     | X X X     |                                         |                                                                           |
| 43300A203 | HILTON WORLDWIDE HOLDINGS ORD        |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 5.000                     | 566         | X X X     |                                         |                                                                           |
| 437076102 | HOME DEPOT ORD                       |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 540.000                   | 151,193     | X X X     |                                         |                                                                           |
| 438516106 | HONEYWELL INTERNATIONAL ORD          |         | 01/07/2021    | INSTINET                      | 4,105.000                 | 873,520     | X X X     |                                         |                                                                           |
| 443510607 | HUBBELL ORD                          |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 415.000                   | 77,518      | X X X     |                                         |                                                                           |
| 444859102 | HUMANA ORD                           |         | 08/24/2021    | Various                       | 800.000                   | 353,288     | X X X     |                                         |                                                                           |
| 446150104 | HUNTINGTON BANCSHARES ORD            |         | 08/24/2021    | Various                       | 97,270.000                | 1,508,009   | X X X     |                                         |                                                                           |
| 446413106 | HUNTINGTON INGALLS INDUSTRIES ORD    |         | 01/07/2021    | INSTINET                      | 1,040.000                 | 177,180     | X X X     |                                         |                                                                           |
| 447011107 | HUNTSMAN ORD                         |         | 08/24/2021    | Various                       | 51,690.000                | 1,347,335   | X X X     |                                         |                                                                           |
| 44891N208 | IAC INTERACTIVE ORD                  |         | 07/06/2021    | MORGAN STANLEY CO             | 2,050.000                 | 305,133     | X X X     |                                         |                                                                           |
| 44980X109 | IPG PHOTONICS ORD                    |         | 03/02/2021    | INSTINET                      | 55.000                    | 12,519      | X X X     |                                         |                                                                           |
| 452308109 | ILLINOIS TOOL ORD                    |         | 08/24/2021    | Various                       | 7,070.000                 | 1,485,829   | X X X     |                                         |                                                                           |
| 45687V106 | INGERSOLL RAND ORD                   |         | 03/02/2021    | Not Available                 | 475.000                   | 22,306      | X X X     |                                         |                                                                           |
| 458140100 | INTEL ORD                            |         | 07/06/2021    | Various                       | 20,850.000                | 1,146,327   | X X X     |                                         |                                                                           |
| 459200101 | INTERNATIONAL BUSINESS MACHINES ORD  |         | 07/06/2021    | Various                       | 26,450.000                | 3,533,922   | X X X     |                                         |                                                                           |
| 459506101 | INTERNATIONAL FLAVORS & FRAGRANS ORD |         | 08/24/2021    | Various                       | 4,855.000                 | 705,030     | X X X     |                                         |                                                                           |
| 460146103 | INTERNATIONAL PAPER ORD              |         | 04/15/2021    | Various                       | 21,225.000                | 1,167,010   | X X X     |                                         |                                                                           |
| 460690100 | INTERPUBLIC GROUP OF COMPANIES ORD   |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 7,245.000                 | 221,023     | X X X     |                                         |                                                                           |
| 46187W107 | INVITATION HOMES ORD                 |         | 03/02/2021    | Various                       | 16,830.000                | 492,202     | X X X     |                                         |                                                                           |
| 462260100 | IOVANCE BIOTHERAPEUTICS ORD          |         | 08/24/2021    | MORGAN STANLEY CO             | 6,875.000                 | 172,597     | X X X     |                                         |                                                                           |
| 46625H100 | JPMORGAN CHASE ORD                   |         | 03/02/2021    | INSTINET                      | 6,850.000                 | 1,032,359   | X X X     |                                         |                                                                           |
| 469814107 | JACOBS ENGINEERING GROUP ORD         |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 370.000                   | 41,298      | X X X     |                                         |                                                                           |
| 47074L105 | JAMF HOLDING ORD                     |         | 07/06/2021    | MORGAN STANLEY CO             | 1,205.000                 | 41,212      | X X X     |                                         |                                                                           |
| 47233W109 | JEFFERIES FINANCIAL GROUP ORD        |         | 04/15/2021    | Various                       | 27,210.000                | 729,206     | X X X     |                                         |                                                                           |
| 477143101 | JETBLUE AIRWAYS ORD                  |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 6,495.000                 | 109,193     | X X X     |                                         |                                                                           |
| 478160104 | JOHNSON & JOHNSON ORD                |         | 07/06/2021    | Various                       | 31,135.000                | 5,106,137   | X X X     |                                         |                                                                           |
| 48203R104 | JUNIPER NETWORKS ORD                 |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 15,305.000                | 389,003     | X X X     |                                         |                                                                           |
| 48214T305 | JUST EAT TAKEAWAY COM N V SPONSO ADR | C       | 06/15/2021    | JP MORGAN SECURITIES LLC      | 1,694.275                 | 36,748      | X X X     |                                         |                                                                           |
| 48251W104 | KKR AND CO ORD                       |         | 03/02/2021    | Not Available                 | 7,755.000                 | 315,593     | X X X     |                                         |                                                                           |
| 485170302 | KANSAS CITY SOUTHERN ORD             |         | 02/17/2021    | Various                       | 590.000                   | 124,067     | X X X     |                                         |                                                                           |
| 487836108 | KELLOGG ORD                          |         | 08/24/2021    | Various                       | 14,675.000                | 857,711     | X X X     |                                         |                                                                           |
| 49271V100 | KEURIG DR PEPPER ORD                 |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 24,005.000                | 839,515     | X X X     |                                         |                                                                           |
| 493267108 | KEYCORP ORD                          |         | 08/24/2021    | Various                       | 72,705.000                | 1,468,294   | X X X     |                                         |                                                                           |
| 49427F108 | KILROY REALTY REIT ORD               |         | 01/07/2021    | INSTINET                      | 545.000                   | 30,577      | X X X     |                                         |                                                                           |
| 494368103 | KIMBERLY CLARK ORD                   |         | 08/24/2021    | Various                       | 21,875.000                | 2,907,350   | X X X     |                                         |                                                                           |
| 49446R109 | KIMCO REALTY REIT ORD                |         | 08/24/2021    | Various                       | 6,210.000                 | 124,184     | X X X     |                                         |                                                                           |
| 49456B101 | KINDER MORGAN CL P ORD               |         | 03/02/2021    | INSTINET                      | 2,700.000                 | 40,865      | X X X     |                                         |                                                                           |
| 500255104 | KOHL'S ORD                           |         | 01/07/2021    | INSTINET                      | 1,335.000                 | 55,967      | X X X     |                                         |                                                                           |
| 500754106 | KRAFT HEINZ ORD                      |         | 08/24/2021    | Various                       | 20,545.000                | 758,435     | X X X     |                                         |                                                                           |
| 501044101 | KROGER ORD                           |         | 07/06/2021    | Various                       | 18,715.000                | 665,917     | X X X     |                                         |                                                                           |
| 502431109 | L3HARRIS TECHNOLOGIES ORD            |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 2,160.000                 | 504,179     | X X X     |                                         |                                                                           |
| 512816109 | LAMAR ADVERTISING CL A REIT          |         | 03/02/2021    | INSTINET                      | 230.000                   | 19,751      | X X X     |                                         |                                                                           |
| 517834107 | LAS VEGAS SANDS ORD                  |         | 03/26/2021    | Various                       | 2,790.000                 | 170,218     | X X X     |                                         |                                                                           |
| 525327102 | LEIDOS HOLDINGS ORD                  |         | 08/24/2021    | Various                       | 1,555.000                 | 143,098     | X X X     |                                         |                                                                           |
| 52567D107 | LEMONADE ORD                         |         | 07/06/2021    | Various                       | 765.000                   | 73,914      | X X X     |                                         |                                                                           |
| 526057104 | LENNAR CL A ORD                      |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 1,905.000                 | 194,406     | X X X     |                                         |                                                                           |
| 530307305 | LIBERTY BROADBAND SRS C ORD          |         | 01/07/2021    | INSTINET                      | 1,930.000                 | 295,013     | X X X     |                                         |                                                                           |
| 532457108 | ELI LILLY ORD                        |         | 07/06/2021    | MORGAN STANLEY CO             | 3,150.000                 | 738,812     | X X X     |                                         |                                                                           |
| 533900106 | LINCOLN ELECTRIC HOLDINGS ORD        |         | 03/26/2021    | Various                       | 2,940.000                 | 353,668     | X X X     |                                         |                                                                           |

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1         | 2                                    | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|--------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                          | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 536797103 | LITHIA MOTORS ORD                    |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 405.000                   | 137,960     | X X X     |                                         |                                                                           |
| 538034109 | LIVE NATION ENTERTAINMENT ORD        |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 175.000                   | 14,805      | X X X     |                                         |                                                                           |
| 539830109 | LOCKHEED MARTIN ORD                  |         | 08/24/2021    | Various                       | 7,130.000                 | 2,563,840   | X X X     |                                         |                                                                           |
| 55261F104 | M&T BANK ORD                         |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 4,380.000                 | 605,006     | X X X     |                                         |                                                                           |
| 552953101 | MGM RESORTS INTERNATIONAL ORD        |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 10.000                    | 350         | X X X     |                                         |                                                                           |
| 553498106 | MSA SAFETY ORD                       |         | 01/07/2021    | INSTINET                      | 230.000                   | 35,903      | X X X     |                                         |                                                                           |
| 553530106 | MSC INDUSTRIAL CL A ORD              |         | 08/24/2021    | Various                       | 11,460.000                | 993,526     | X X X     |                                         |                                                                           |
| 562750109 | MANHATTAN ASSOCIATES ORD             |         | 07/06/2021    | MORGAN STANLEY CO             | 245.000                   | 36,339      | X X X     |                                         |                                                                           |
| 56418H100 | MANPOWERGROUP ORD                    |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 2,510.000                 | 270,411     | X X X     |                                         |                                                                           |
| 571903202 | MARRIOTT INTERNATIONAL CL A ORD      |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 5.000                     | 657         | X X X     |                                         |                                                                           |
| 579063108 | MCAFEЕ CL A ORD                      |         | 08/24/2021    | Various                       | 6,700.000                 | 186,889     | X X X     |                                         |                                                                           |
| 580135101 | MCDONALD'S ORD                       |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 615.000                   | 141,908     | X X X     |                                         |                                                                           |
| 584021109 | MEDALLIA ORD                         |         | 07/06/2021    | MORGAN STANLEY CO             | 6,650.000                 | 223,679     | X X X     |                                         |                                                                           |
| 58933Y105 | Merck & Co, Inc.                     |         | 08/24/2021    | Various                       | 121,763.000               | 9,323,430   | X X X     |                                         |                                                                           |
| 589400100 | MERCURY GENERAL ORD                  |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 13,275.000                | 787,267     | X X X     |                                         |                                                                           |
| 59156R108 | METLIFE ORD                          |         | 07/06/2021    | Various                       | 26,160.000                | 1,395,995   | X X X     |                                         |                                                                           |
| 595112103 | MICRON TECHNOLOGY ORD                |         | 08/24/2021    | Various                       | 7,010.000                 | 579,052     | X X X     |                                         |                                                                           |
| 60468T105 | MIRATI THERAPEUTICS ORD              |         | 07/06/2021    | MORGAN STANLEY CO             | 440.000                   | 72,123      | X X X     |                                         |                                                                           |
| 60871R209 | MOLSON COORS BEVERAGE COMPA CL B ORD |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 650.000                   | 31,494      | X X X     |                                         |                                                                           |
| 609207105 | MONDELEZ INTERNATIONAL CL A ORD      |         | 03/02/2021    | Various                       | 17,305.000                | 947,280     | X X X     |                                         |                                                                           |
| 617446448 | MORGAN STANLEY ORD                   |         | 03/26/2021    | Various                       | 15,307.193                | 1,115,000   | X X X     |                                         |                                                                           |
| 61945C103 | MOSAIC ORD                           |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 120.000                   | 3,631       | X X X     |                                         |                                                                           |
| 620076307 | MOTOROLA SOLUTIONS ORD               |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 210.000                   | 38,167      | X X X     |                                         |                                                                           |
| 62955J103 | NOV ORD                              |         | 03/02/2021    | INSTINET                      | 1,260.000                 | 19,250      | X X X     |                                         |                                                                           |
| 632307104 | NATERA ORD                           |         | 07/06/2021    | MORGAN STANLEY CO             | 1,325.000                 | 155,278     | X X X     |                                         |                                                                           |
| 636180101 | NATL FUEL GAS ORD                    |         | 08/24/2021    | Various                       | 14,195.000                | 698,354     | X X X     |                                         |                                                                           |
| 636518102 | NATIONAL INSTRUMENTS ORD             |         | 07/06/2021    | Various                       | 20,440.000                | 892,111     | X X X     |                                         |                                                                           |
| 63947U107 | NCINO ORD                            |         | 03/02/2021    | Various                       | 1,395.000                 | 100,391     | X X X     |                                         |                                                                           |
| 64110D104 | NETAPP ORD                           |         | 03/26/2021    | Various                       | 3,960.000                 | 283,478     | X X X     |                                         |                                                                           |
| 64828T201 | NEW RESIDENTIAL INVESTMENT REIT ORD  |         | 03/02/2021    | INSTINET                      | 8,725.000                 | 92,488      | X X X     |                                         |                                                                           |
| 649445103 | NEW YORK COMMUNITY BANCORP ORD       |         | 07/06/2021    | MORGAN STANLEY CO             | 12,370.000                | 136,556     | X X X     |                                         |                                                                           |
| 651229106 | NEWELL BRANDS ORD                    |         | 08/24/2021    | Various                       | 44,375.000                | 1,117,257   | X X X     |                                         |                                                                           |
| 651639106 | NEWMONT ORD                          |         | 08/24/2021    | Various                       | 2,040.000                 | 127,998     | X X X     |                                         |                                                                           |
| 65339F101 | NEXTERA ENERGY ORD                   |         | 08/24/2021    | Various                       | 32,135.000                | 2,631,151   | X X X     |                                         |                                                                           |
| 65473P105 | NISOURCE ORD                         |         | 07/06/2021    | Various                       | 88,770.000                | 2,041,121   | X X X     |                                         |                                                                           |
| 655664100 | NORDSTROM ORD                        |         | 03/26/2021    | Various                       | 2,315.000                 | 84,463      | X X X     |                                         |                                                                           |
| 655844108 | NORFOLK SOUTHERN ORD                 |         | 03/26/2021    | Various                       | 1,670.000                 | 423,916     | X X X     |                                         |                                                                           |
| 665859104 | NORTHERN TRUST ORD                   |         | 03/02/2021    | Various                       | 5,605.000                 | 548,504     | X X X     |                                         |                                                                           |
| 666807102 | NORTHROP GRUMMAN ORD                 |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 2,690.000                 | 976,826     | X X X     |                                         |                                                                           |
| 668771108 | NORTONLIFELOCK ORD                   |         | 08/24/2021    | Various                       | 12,330.000                | 337,134     | X X X     |                                         |                                                                           |
| 67020Y100 | NUANCE COMMUNICATIONS ORD            |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 2,145.000                 | 113,646     | X X X     |                                         |                                                                           |
| 670346105 | NUCOR ORD                            |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 7,380.000                 | 423,449     | X X X     |                                         |                                                                           |
| 670837103 | OGE ENERGY ORD                       |         | 08/24/2021    | Various                       | 88,780.000                | 2,844,244   | X X X     |                                         |                                                                           |
| 67181A107 | OAK STREET HEALTH ORD                |         | 07/06/2021    | MORGAN STANLEY CO             | 65.000                    | 3,844       | X X X     |                                         |                                                                           |
| 680223104 | OLD REPUBLIC INTERNATIONAL ORD       |         | 08/24/2021    | Various                       | 90,255.000                | 2,116,933   | X X X     |                                         |                                                                           |
| 681919106 | OMNICOM GROUP ORD                    |         | 08/24/2021    | Various                       | 16,250.000                | 1,148,509   | X X X     |                                         |                                                                           |
| 682680103 | ONEOK ORD                            |         | 07/06/2021    | Various                       | 1,900.000                 | 106,068     | X X X     |                                         |                                                                           |
| 683712103 | OPENDOOR TECHNOLOGIES ORD            |         | 08/24/2021    | Various                       | 4,870.000                 | 82,951      | X X X     |                                         |                                                                           |
| 68622V106 | ORGANON ORD                          |         | 08/24/2021    | Various                       | 5,718.300                 | 193,422     | X X X     |                                         |                                                                           |
| 68902V107 | OTIS WORLDWIDE ORD                   |         | 04/15/2021    | Various                       | 5,070.000                 | 350,419     | X X X     |                                         |                                                                           |
| 69007J106 | OUTFRONT MEDIA ORD                   |         | 03/02/2021    | INSTINET                      | 2,455.000                 | 51,501      | X X X     |                                         |                                                                           |
| 69331C108 | PG&E ORD                             |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 3,780.000                 | 45,195      | X X X     |                                         |                                                                           |
| 693475105 | PNC FINANCIAL SERVICES GROUP ORD     |         | 07/06/2021    | Various                       | 14,155.000                | 2,388,883   | X X X     |                                         |                                                                           |
| 693506107 | PPG INDUSTRIES ORD                   |         | 04/15/2021    | Various                       | 3,680.000                 | 555,168     | X X X     |                                         |                                                                           |

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1         | 2                                   | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|-------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                         | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 69351T106 | PPL ORD                             |         | 08/24/2021    | Various                       | 286,735.000               | 8,188,087   | X X X     |                                         |                                                                           |
| 693718108 | PACCAR ORD                          |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 315.000                   | 29,226      | X X X     |                                         |                                                                           |
| 695156109 | PACKAGING CORP OF AMERICA ORD       |         | 08/24/2021    | Various                       | 17,670.000                | 2,441,003   | X X X     |                                         |                                                                           |
| 701094104 | PARKER HANNIFIN ORD                 |         | 03/26/2021    | Various                       | 2,055.000                 | 645,045     | X X X     |                                         |                                                                           |
| 704326107 | PAYCHEX ORD                         |         | 01/07/2021    | INSTINET                      | 6,375.000                 | 582,711     | X X X     |                                         |                                                                           |
| 705573103 | PEGASYSYSTEMS ORD                   |         | 07/06/2021    | Various                       | 990.000                   | 127,460     | X X X     |                                         |                                                                           |
| 70614W100 | PELTON INTERACTIVE ORD              |         | 02/17/2021    | Various                       | 2,540.000                 | 384,438     | X X X     |                                         |                                                                           |
| 707569109 | PENN NATIONAL GAMING ORD            |         | 07/06/2021    | MORGAN STANLEY CO             | 3,075.000                 | 228,009     | X X X     |                                         |                                                                           |
| 70959W103 | PENSKE AUTOMOTIVE GROUP VTG ORD     |         | 04/15/2021    | Various                       | 6,940.000                 | 542,159     | X X X     |                                         |                                                                           |
| 712704105 | PEOPLES UNITED FINANCIAL ORD        |         | 07/06/2021    | Various                       | 127,405.000               | 2,205,508   | X X X     |                                         |                                                                           |
| 713448108 | PEPSICO ORD                         |         | 08/24/2021    | Various                       | 14,775.000                | 2,072,850   | X X X     |                                         |                                                                           |
| 714046109 | PERKINELMER ORD                     |         | 03/02/2021    | INSTINET                      | 325.000                   | 41,769      | X X X     |                                         |                                                                           |
| 717081103 | PFIZER ORD                          |         | 07/06/2021    | Various                       | 101,535.000               | 3,754,422   | X X X     |                                         |                                                                           |
| 718172109 | PHILIP MORRIS INTERNATIONAL ORD     |         | 07/06/2021    | Various                       | 12,405.000                | 1,079,958   | X X X     |                                         |                                                                           |
| 718546104 | PHILLIPS 66 ORD                     |         | 07/06/2021    | Various                       | 2,290.000                 | 185,520     | X X X     |                                         |                                                                           |
| 723484101 | PINNACLE WEST ORD                   |         | 07/06/2021    | Various                       | 23,845.000                | 1,897,017   | X X X     |                                         |                                                                           |
| 72352L106 | PINTEREST CL A ORD                  |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 175.000                   | 14,970      | X X X     |                                         |                                                                           |
| 723787107 | PIONEER NATURAL RESOURCE ORD        |         | 01/12/2021    | JP MORGAN SECURITIES LLC      | 791.890                   | 68,939      | X X X     |                                         |                                                                           |
| 72703H101 | PLANET FITNESS CL A ORD             |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 15.000                    | 1,174       | X X X     |                                         |                                                                           |
| 731068102 | POLARIS INDUSTRIES ORD              |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 245.000                   | 28,960      | X X X     |                                         |                                                                           |
| 74051N102 | PREMIER CL A ORD                    |         | 04/15/2021    | JP MORGAN SECURITIES LLC      | 3,735.000                 | 131,460     | X X X     |                                         |                                                                           |
| 74144T108 | T ROWE PRICE GROUP ORD              |         | 08/24/2021    | Various                       | 6,545.000                 | 1,164,022   | X X X     |                                         |                                                                           |
| 74251V102 | PRINCIPAL FINANCIAL GROUP ORD       |         | 08/24/2021    | Various                       | 32,375.000                | 2,088,543   | X X X     |                                         |                                                                           |
| 742718109 | PROCTER & GAMBLE ORD                |         | 07/06/2021    | Various                       | 46,415.000                | 6,330,923   | X X X     |                                         |                                                                           |
| 74340W103 | PROLOGIS REIT                       |         | 08/24/2021    | Various                       | 4,080.000                 | 458,631     | X X X     |                                         |                                                                           |
| 743606105 | PROSPERITY BANCSHARES ORD           |         | 03/02/2021    | Various                       | 3,115.000                 | 228,777     | X X X     |                                         |                                                                           |
| 744320102 | PRUDENTIAL FINANCIAL ORD            |         | 07/06/2021    | Various                       | 36,065.000                | 3,244,556   | X X X     |                                         |                                                                           |
| 744573106 | PUBLIC SERVICE ENTERPRISE GROUP ORD |         | 08/24/2021    | Various                       | 44,580.000                | 2,626,107   | X X X     |                                         |                                                                           |
| 74460D109 | PUBLIC STORAGE REIT ORD             |         | 08/24/2021    | Various                       | 430.000                   | 128,034     | X X X     |                                         |                                                                           |
| 745867101 | PULTEGROUP ORD                      |         | 03/02/2021    | Various                       | 13,835.000                | 636,784     | X X X     |                                         |                                                                           |
| 74767V109 | QUANTUMSCAPE CL A ORD               |         | 08/24/2021    | Various                       | 7,815.000                 | 184,550     | X X X     |                                         |                                                                           |
| 74834L100 | QUEST DIAGNOSTICS ORD               |         | 01/07/2021    | INSTINET                      | 225.000                   | 27,966      | X X X     |                                         |                                                                           |
| 74838J101 | QUIDEL ORD                          |         | 08/24/2021    | Various                       | 1,370.000                 | 173,297     | X X X     |                                         |                                                                           |
| 74915M100 | QURATE RETAIL SRS A ORD             |         | 07/06/2021    | Various                       | 34,055.000                | 397,214     | X X X     |                                         |                                                                           |
| 75513E101 | RAYTHEON TECHNOLOGIES ORD           |         | 04/15/2021    | Various                       | 23,705.000                | 1,732,921   | X X X     |                                         |                                                                           |
| 75886F107 | REGENERON PHARMACEUTICALS ORD       |         | 07/06/2021    | MORGAN STANLEY CO             | 235.000                   | 136,096     | X X X     |                                         |                                                                           |
| 7591EP100 | REGIONS FINANCIAL ORD               |         | 08/24/2021    | NATIONAL FINL SVCS CORP.      | 37,340.000                | 766,620     | X X X     |                                         |                                                                           |
| 759509102 | RELIANCE STEEL ORD                  |         | 01/07/2021    | INSTINET                      | 2,165.000                 | 286,459     | X X X     |                                         |                                                                           |
| 759916109 | REPLIGEN ORD                        |         | 07/06/2021    | MORGAN STANLEY CO             | 2,290.000                 | 468,204     | X X X     |                                         |                                                                           |
| 760759100 | REPUBLIC SERVICES ORD               |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 4,880.000                 | 438,845     | X X X     |                                         |                                                                           |
| 76171L106 | REYNOLDS CONSUMER PRODUCTS ORD      |         | 07/06/2021    | Various                       | 9,205.000                 | 276,772     | X X X     |                                         |                                                                           |
| 770323103 | ROBERT HALF ORD                     |         | 01/07/2021    | INSTINET                      | 2,590.000                 | 168,711     | X X X     |                                         |                                                                           |
| 77311W101 | ROCKET COMPANIES CL A ORD           |         | 03/02/2021    | INSTINET                      | 6,400.000                 | 210,147     | X X X     |                                         |                                                                           |
| 773903109 | ROCKWELL AUTOMAT ORD                |         | 01/07/2021    | INSTINET                      | 760.000                   | 197,131     | X X X     |                                         |                                                                           |
| 78409V104 | S&P GLOBAL ORD                      |         | 01/07/2021    | INSTINET                      | 980.000                   | 322,814     | X X X     |                                         |                                                                           |
| 78410G104 | SBA COMMUNICATIONS CL A REIT ORD    |         | 02/17/2021    | Various                       | 2,065.000                 | 539,653     | X X X     |                                         |                                                                           |
| 78573M104 | SABRE ORD                           |         | 03/02/2021    | INSTINET                      | 830.000                   | 12,088      | X X X     |                                         |                                                                           |
| 78667J108 | SAGE THERAPEUTICS ORD               |         | 02/17/2021    | Various                       | 440.000                   | 39,440      | X X X     |                                         |                                                                           |
| 79466L302 | SALESFORCE.COM ORD                  |         | 08/24/2021    | Various                       | 14,255.000                | 3,569,339   | X X X     |                                         |                                                                           |
| 806857108 | SCHLUMBERGER ORD                    |         | 08/24/2021    | Various                       | 15,575.000                | 436,073     | X X X     |                                         |                                                                           |
| 808513105 | CHARLES SCHWAB ORD                  |         | 04/15/2021    | Various                       | 23,870.000                | 1,443,010   | X X X     |                                         |                                                                           |
| 81181C104 | SEAGEN ORD                          |         | 07/06/2021    | MORGAN STANLEY CO             | 1,890.000                 | 289,496     | X X X     |                                         |                                                                           |
| 816851109 | SEMPRA ORD                          |         | 08/24/2021    | Various                       | 24,250.000                | 3,012,613   | X X X     |                                         |                                                                           |
| 828806109 | SIMON PROP GRP REIT ORD             |         | 03/02/2021    | INSTINET                      | 120.000                   | 13,600      | X X X     |                                         |                                                                           |

QE04.7

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1         | 2                              | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|--------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                    | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 832696405 | JM SMUCKER ORD                 |         | 01/07/2021    | INSTINET                      | 4,520.000                 | 529,990     | X X X     |                                         |                                                                           |
| 833034101 | SNAP ON ORD                    |         | 04/15/2021    | Various                       | 2,030.000                 | 394,578     | X X X     |                                         |                                                                           |
| 833445109 | SNOWFLAKE CL A ORD             |         | 07/06/2021    | MORGAN STANLEY CO             | 1,410.000                 | 335,535     | X X X     |                                         |                                                                           |
| 83417Q204 | SOLARWINDS ORD                 |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 980.000                   | 17,270      | X X X     |                                         |                                                                           |
| 835495102 | SONOCO PRODUCTS ORD            |         | 02/17/2021    | Various                       | 6,020.000                 | 367,437     | X X X     |                                         |                                                                           |
| 842587107 | SOUTHERN ORD                   |         | 07/06/2021    | Various                       | 83,490.000                | 5,177,524   | X X X     |                                         |                                                                           |
| 84265V105 | SOUTHERN COPPER ORD            |         | 08/24/2021    | Various                       | 18,715.000                | 1,264,864   | X X X     |                                         |                                                                           |
| 844741108 | SOUTHWEST AIRLINES ORD         |         | 03/26/2021    | Various                       | 5,120.000                 | 300,861     | X X X     |                                         |                                                                           |
| 855244109 | STARBUCKS ORD                  |         | 03/02/2021    | INSTINET                      | 1,595.000                 | 170,934     | X X X     |                                         |                                                                           |
| 85571B105 | STARWOOD PROPERTY REIT         |         | 03/02/2021    | INSTINET                      | 5,755.000                 | 134,335     | X X X     |                                         |                                                                           |
| 857477103 | STATE STREET ORD               |         | 08/24/2021    | Various                       | 5,660.000                 | 475,520     | X X X     |                                         |                                                                           |
| 858119100 | STEEL DYNAMICS ORD             |         | 03/02/2021    | Various                       | 3,550.000                 | 149,788     | X X X     |                                         |                                                                           |
| 862121100 | STORE CAPITAL ORD              |         | 03/02/2021    | Various                       | 4,760.000                 | 157,208     | X X X     |                                         |                                                                           |
| 863667101 | STRYKER ORD                    |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 720.000                   | 171,374     | X X X     |                                         |                                                                           |
| 866674104 | SUN COMMUNITIES REIT ORD       |         | 01/07/2021    | INSTINET                      | 1,780.000                 | 254,912     | X X X     |                                         |                                                                           |
| 86771W105 | SUNRUN ORD                     |         | 08/24/2021    | Various                       | 8,960.000                 | 458,543     | X X X     |                                         |                                                                           |
| 871607107 | SYNOPSIS ORD                   |         | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 855.000                   | 276,816     | X X X     |                                         |                                                                           |
| 87161C501 | SYNOVUS FINANCIAL ORD          |         | 03/02/2021    | INSTINET                      | 925.000                   | 40,754      | X X X     |                                         |                                                                           |
| 87165B103 | SYNCHRONY FINANCIAL ORD        |         | 04/15/2021    | Various                       | 15,095.000                | 571,290     | X X X     |                                         |                                                                           |
| 871829107 | SYS CO ORD                     |         | 03/26/2021    | Various                       | 5,445.000                 | 438,494     | X X X     |                                         |                                                                           |
| 872307103 | TCF FINANCIAL ORD              |         | 01/07/2021    | INSTINET                      | 7,380.000                 | 317,444     | X X X     |                                         |                                                                           |
| 872540109 | TJX ORD                        |         | 01/07/2021    | INSTINET                      | 4,795.000                 | 336,060     | X X X     |                                         |                                                                           |
| 872590104 | T MOBILE US ORD                |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 1,010.000                 | 122,677     | X X X     |                                         |                                                                           |
| 87612E106 | TARGET ORD                     |         | 04/15/2021    | Various                       | 2,460.000                 | 476,328     | X X X     |                                         |                                                                           |
| 87918A105 | TELADOC HEALTH ORD             |         | 07/06/2021    | Various                       | 3,730.000                 | 627,194     | X X X     |                                         |                                                                           |
| 879360105 | TELEDYNE TECH ORD              |         | 05/17/2021    | Unknown                       | 260.634                   | 110,988     | X X X     |                                         |                                                                           |
| 882508104 | TEXAS INSTRUMENTS ORD          |         | 01/07/2021    | INSTINET                      | 8,855.000                 | 1,480,747   | X X X     |                                         |                                                                           |
| 883556102 | THERMO FISHER SCIENTIFIC ORD   |         | 08/24/2021    | Various                       | 2,395.000                 | 1,244,682   | X X X     |                                         |                                                                           |
| 885160101 | THOR INDUSTRIES ORD            |         | 08/24/2021    | Various                       | 805.000                   | 100,508     | X X X     |                                         |                                                                           |
| 88579Y101 | 3M ORD                         |         | 07/06/2021    | Various                       | 13,755.000                | 2,658,672   | X X X     |                                         |                                                                           |
| 896239100 | TRIMBLE ORD                    |         | 03/02/2021    | INSTINET                      | 390.000                   | 29,666      | X X X     |                                         |                                                                           |
| 896522109 | TRINITY INDUSTRIES ORD         |         | 03/02/2021    | INSTINET                      | 8,010.000                 | 228,809     | X X X     |                                         |                                                                           |
| 89832Q109 | TRUIST FINANCIAL ORD           |         | 07/06/2021    | Various                       | 67,085.000                | 3,596,411   | X X X     |                                         |                                                                           |
| 90138F102 | TWILIO CL A ORD                |         | 08/24/2021    | Various                       | 2,210.000                 | 838,957     | X X X     |                                         |                                                                           |
| 90184L102 | TWITTER ORD                    |         | 08/24/2021    | Various                       | 1,775.000                 | 122,941     | X X X     |                                         |                                                                           |
| 90214J101 | 2U ORD                         |         | 03/02/2021    | INSTINET                      | 2,615.000                 | 108,173     | X X X     |                                         |                                                                           |
| 902494103 | TYSON FOODS CL A ORD           |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 875.000                   | 58,421      | X X X     |                                         |                                                                           |
| 902653104 | UDR REIT ORD                   |         | 03/02/2021    | Various                       | 3,250.000                 | 136,871     | X X X     |                                         |                                                                           |
| 902973304 | US BANCORP ORD                 |         | 08/24/2021    | Various                       | 42,790.000                | 2,160,162   | X X X     |                                         |                                                                           |
| 90353T100 | UBER TECHNOLOGIES ORD          |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 1,735.000                 | 94,576      | X X X     |                                         |                                                                           |
| 90400D108 | ULTRAGENYX PHARMACEUTICAL ORD  |         | 07/06/2021    | MORGAN STANLEY CO             | 2,210.000                 | 204,757     | X X X     |                                         |                                                                           |
| 904214103 | UMPQUA HOLDINGS ORD            |         | 08/24/2021    | Various                       | 51,670.000                | 864,999     | X X X     |                                         |                                                                           |
| 904311107 | UNDER ARMOUR CL A ORD          |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 900.000                   | 20,102      | X X X     |                                         |                                                                           |
| 907818108 | UNION PACIFIC ORD              |         | 08/24/2021    | Various                       | 4,235.000                 | 935,978     | X X X     |                                         |                                                                           |
| 911312106 | UNITED PARCEL SERVICE CL B ORD |         | 04/15/2021    | Various                       | 3,410.000                 | 546,663     | X X X     |                                         |                                                                           |
| 91324P102 | UNITEDHEALTH GRP ORD           |         | 08/24/2021    | Various                       | 16,210.000                | 6,650,874   | X X X     |                                         |                                                                           |
| 91332U101 | UNITY SOFTWARE ORD             |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 1,150.000                 | 120,881     | X X X     |                                         |                                                                           |
| 91529Y106 | UNUM ORD                       |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 36,825.000                | 1,014,102   | X X X     |                                         |                                                                           |
| 91879Q109 | VAIL RESORTS ORD               |         | 03/26/2021    | Various                       | 650.000                   | 194,789     | X X X     |                                         |                                                                           |
| 91913Y100 | VALERO ENERGY ORD              |         | 03/02/2021    | INSTINET                      | 3,000.000                 | 232,361     | X X X     |                                         |                                                                           |
| 92339V308 | VEREIT ORD                     |         | 03/02/2021    | INSTINET                      | 1,405.000                 | 54,655      | X X X     |                                         |                                                                           |
| 92343V104 | VERIZON COMMUNICATIONS ORD     |         | 07/06/2021    | Various                       | 43,575.000                | 2,453,558   | X X X     |                                         |                                                                           |
| 92556V106 | VIATRIS ORD                    |         | 07/06/2021    | MORGAN STANLEY CO             | 17,620.000                | 251,309     | X X X     |                                         |                                                                           |
| 92719V100 | VIMEO ORD                      |         | 07/06/2021    | MORGAN STANLEY CO             | 680.000                   | 34,504      | X X X     |                                         |                                                                           |

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1         | 2                                                                                      | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       | 10                                                                        |
|-----------|----------------------------------------------------------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|---------------------------------------------------------------------------|
| CUSIP     | Description                                                                            | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| 92766K106 | VIRGIN GALACTIC HOLDINGS CL A ORD                                                      |         | 08/24/2021    | Various                       | 1,320.000                 | 42,889      | X X X     |                                         |                                                                           |
| 928254101 | VIRTU FINANCIAL CL A ORD                                                               |         | 08/24/2021    | Various                       | 22,240.000                | 602,170     | X X X     |                                         |                                                                           |
| 92840M102 | VISTRA ORD                                                                             |         | 03/02/2021    | INSTINET                      | 6,525.000                 | 110,424     | X X X     |                                         |                                                                           |
| 929042109 | VORNADO REALTY REIT ORD                                                                |         | 01/07/2021    | INSTINET                      | 1,240.000                 | 44,611      | X X X     |                                         |                                                                           |
| 929160109 | VULCAN MATERIALS ORD                                                                   |         | 01/07/2021    | INSTINET                      | 645.000                   | 104,296     | X X X     |                                         |                                                                           |
| 92918V109 | VROOM ORD                                                                              |         | 03/26/2021    | CITIGROUP GLOBAL MARKETS INC. | 3,835.000                 | 154,151     | X X X     |                                         |                                                                           |
| 92939U106 | WEC ENERGY GROUP ORD                                                                   |         | 07/06/2021    | Various                       | 11,785.000                | 1,052,507   | X X X     |                                         |                                                                           |
| 931142103 | WALMART ORD                                                                            |         | 03/02/2021    | Various                       | 4,785.000                 | 638,329     | X X X     |                                         |                                                                           |
| 931427108 | WALGREEN BOOTS ALLIANCE ORD                                                            |         | 08/24/2021    | Various                       | 25,150.000                | 1,224,455   | X X X     |                                         |                                                                           |
| 94106L109 | WASTE MANAGEMENT ORD                                                                   |         | 03/02/2021    | INSTINET                      | 4,350.000                 | 493,358     | X X X     |                                         |                                                                           |
| 942622200 | WATSCO ORD                                                                             |         | 07/06/2021    | Various                       | 3,220.000                 | 813,319     | X X X     |                                         |                                                                           |
| 94419L101 | WAYFAIR CL A ORD                                                                       |         | 08/24/2021    | Various                       | 975.000                   | 278,744     | X X X     |                                         |                                                                           |
| 947890109 | WEBSTER FINANCIAL ORD                                                                  |         | 03/26/2021    | Various                       | 12,570.000                | 601,176     | X X X     |                                         |                                                                           |
| 949746101 | WELLS FARGO ORD                                                                        |         | 08/24/2021    | Various                       | 57,075.000                | 2,394,124   | X X X     |                                         |                                                                           |
| 958102105 | WESTERN DIGITAL ORD                                                                    |         | 01/07/2021    | INSTINET                      | 4,030.000                 | 220,968     | X X X     |                                         |                                                                           |
| 959802109 | WESTERN UNION ORD                                                                      |         | 03/02/2021    | Various                       | 39,345.000                | 937,467     | X X X     |                                         |                                                                           |
| 962166104 | WEYERHAEUSER REIT                                                                      |         | 03/02/2021    | Various                       | 4,380.000                 | 149,618     | X X X     |                                         |                                                                           |
| 963320106 | WHIRLPOOL ORD                                                                          |         | 08/24/2021    | Various                       | 2,815.000                 | 562,127     | X X X     |                                         |                                                                           |
| 969457100 | WILLIAMS ORD                                                                           |         | 03/02/2021    | INSTINET                      | 7,890.000                 | 187,845     | X X X     |                                         |                                                                           |
| 969904101 | WILLIAMS SONOMA ORD                                                                    |         | 01/07/2021    | INSTINET                      | 4,050.000                 | 438,921     | X X X     |                                         |                                                                           |
| 98311A105 | WYNDHAM HOTELS RESORTS ORD                                                             |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 5.000                     | 300         | X X X     |                                         |                                                                           |
| 983134107 | WYNN RESORTS ORD                                                                       |         | 02/17/2021    | JP MORGAN SECURITIES LLC      | 95.000                    | 11,579      | X X X     |                                         |                                                                           |
| 98389B100 | XCEL ENERGY ORD                                                                        |         | 08/24/2021    | Various                       | 22,990.000                | 1,453,156   | X X X     |                                         |                                                                           |
| 98954M101 | ZILLOW GROUP CL A ORD                                                                  |         | 03/26/2021    | Various                       | 2,620.000                 | 384,354     | X X X     |                                         |                                                                           |
| 98954M200 | ZILLOW GROUP CL C ORD                                                                  |         | 03/26/2021    | Various                       | 3,840.000                 | 555,500     | X X X     |                                         |                                                                           |
| 98986T108 | ZYNGA CL A ORD                                                                         |         | 07/06/2021    | MORGAN STANLEY CO             | 8,035.000                 | 89,473      | X X X     |                                         |                                                                           |
| G0250X107 | AMCOR ORD                                                                              | C       | 07/06/2021    | Various                       | 114,385.000               | 1,324,136   | X X X     |                                         |                                                                           |
| G0585R106 | ASSURED GUARANTY ORD                                                                   | C       | 01/07/2021    | INSTINET                      | 975.000                   | 34,937      | X X X     |                                         |                                                                           |
| G16962105 | BUNGE ORD                                                                              |         | 01/07/2021    | INSTINET                      | 4,475.000                 | 312,491     | X X X     |                                         |                                                                           |
| G29183103 | EATON ORD                                                                              | C       | 03/02/2021    | INSTINET                      | 11,975.000                | 1,589,076   | X X X     |                                         |                                                                           |
| G3223R108 | EVEREST RE GROUP ORD                                                                   | C       | 07/06/2021    | MORGAN STANLEY CO             | 1,615.000                 | 401,607     | X X X     |                                         |                                                                           |
| G4474Y214 | JANUS HENDERSON GROUP ORD                                                              | C       | 07/06/2021    | MORGAN STANLEY CO             | 27,125.000                | 1,045,951   | X X X     |                                         |                                                                           |
| G46188101 | HORIZON THERAPEUTICS PUBLIC ORD                                                        | C       | 07/06/2021    | MORGAN STANLEY CO             | 4,975.000                 | 477,306     | X X X     |                                         |                                                                           |
| G47567105 | IHS MARKIT ORD                                                                         | C       | 08/24/2021    | Various                       | 2,680.000                 | 253,010     | X X X     |                                         |                                                                           |
| G491BT108 | INVESCO ORD                                                                            |         | 07/06/2021    | Various                       | 23,570.000                | 442,332     | X X X     |                                         |                                                                           |
| G51502105 | JOHNSON CONTROLS INTERNATIONAL ORD                                                     | C       | 02/17/2021    | JP MORGAN SECURITIES LLC      | 5,630.000                 | 308,787     | X X X     |                                         |                                                                           |
| G5494J103 | LINDE ORD                                                                              | C       | 03/02/2021    | Various                       | 505.000                   | 126,429     | X X X     |                                         |                                                                           |
| G5876H105 | MARVELL TECHNOLOGY GROUP ORD                                                           | C       | 03/26/2021    | Various                       | 4,810.000                 | 230,996     | X X X     |                                         |                                                                           |
| G5960L103 | MEDTRONIC ORD                                                                          | C       | 08/24/2021    | Various                       | 5,315.000                 | 632,732     | X X X     |                                         |                                                                           |
| G6095L109 | APTIV ORD                                                                              | C       | 03/26/2021    | Various                       | 3,850.000                 | 572,944     | X X X     |                                         |                                                                           |
| G66721104 | NORWEGIAN CRUISE LINE HOLDINGS ORD                                                     |         | 07/06/2021    | Various                       | 2,380.000                 | 63,122      | X X X     |                                         |                                                                           |
| G6700G107 | NVENT ELECTRIC ORD                                                                     | C       | 03/26/2021    | Various                       | 25,165.000                | 641,852     | X X X     |                                         |                                                                           |
| G7S00T104 | PENTAIR ORD                                                                            | C       | 01/07/2021    | INSTINET                      | 3,020.000                 | 165,273     | X X X     |                                         |                                                                           |
| G8473T100 | STERIS ORD                                                                             | C       | 08/24/2021    | JP MORGAN SECURITIES LLC      | 710.000                   | 152,120     | X X X     |                                         |                                                                           |
| G8994E103 | TRANE TECHNOLOGIES ORD                                                                 | C       | 02/17/2021    | JP MORGAN SECURITIES LLC      | 480.000                   | 72,370      | X X X     |                                         |                                                                           |
| G96629103 | WILLIS TOWERS WATSON ORD                                                               | C       | 08/24/2021    | Not Available                 | 240.000                   | 51,927      | X X X     |                                         |                                                                           |
| G97822103 | PERRIGO ORD                                                                            | C       | 01/07/2021    | INSTINET                      | 930.000                   | 42,487      | X X X     |                                         |                                                                           |
| H1467J104 | CHUBB ORD                                                                              | C       | 08/24/2021    | NATIONAL FINL SVCS CORP,      | 2,070.000                 | 384,622     | X X X     |                                         |                                                                           |
| H2906T109 | GARMIN ORD                                                                             | C       | 03/02/2021    | INSTINET                      | 1,115.000                 | 142,137     | X X X     |                                         |                                                                           |
| N6596X109 | NXP SEMICONDUCTORS ORD                                                                 | C       | 08/24/2021    | MORGAN STANLEY CO             | 3,535.000                 | 749,126     | X X X     |                                         |                                                                           |
| V7780T103 | ROYAL CARIBBEAN GROUP ORD                                                              |         | 08/24/2021    | Various                       | 3,275.000                 | 270,327     | X X X     |                                         |                                                                           |
| 9099999   | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |         |               |                               | X X X                     | 324,139,125 | X X X     |                                         | X X X                                                                     |
| 9799997   | Subtotal - Common Stocks - Part 3                                                      |         |               |                               | X X X                     | 324,139,125 | X X X     |                                         | X X X                                                                     |

**SCHEDULE D - PART 3**

**Show All Long-Term Bonds and Stock Acquired During the Current Quarter**

| 1                       | 2                                                             | 3       | 4             | 5                 | 6                            | 7                       | 8                 | 9                                             | 10                                                                                 |
|-------------------------|---------------------------------------------------------------|---------|---------------|-------------------|------------------------------|-------------------------|-------------------|-----------------------------------------------|------------------------------------------------------------------------------------|
| CUSIP<br>Identification | Description                                                   | Foreign | Date Acquired | Name of<br>Vendor | Number of<br>Shares of Stock | Actual Cost             | Par Value         | Paid for Accrued<br>Interest and<br>Dividends | NAIC Designation,<br>NAIC Designation<br>Modifier and SVO<br>Administrative Symbol |
| 9799998                 | Summary Item from Part 5 for Common Stocks (N/A to Quarterly) |         |               |                   | ..... X X X .....            | ..... X X X .....       | ..... X X X ..... | ..... X X X .....                             | ..... X X X .....                                                                  |
| 9799999                 | Subtotal - Common Stocks                                      |         |               |                   | ..... X X X .....            | ..... 324,139,125 ..... | ..... X X X ..... | .....                                         | ..... X X X .....                                                                  |
| 9899999                 | Subtotal - Preferred and Common Stocks                        |         |               |                   | ..... X X X .....            | ..... 324,139,125 ..... | ..... X X X ..... | .....                                         | ..... X X X .....                                                                  |
| 9999999                 | Total - Bonds, Preferred and Common Stocks                    |         |               |                   | ..... X X X .....            | ..... 450,179,745 ..... | ..... X X X ..... | ..... 354,819 .....                           | ..... X X X .....                                                                  |

Q05

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

| 1                                                                                 | 2                                                                                     | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                    | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                                          |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
|-----------------------------------------------------------------------------------|---------------------------------------------------------------------------------------|--------------------------------------|------------------|----------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|--------------------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------------|
|                                                                                   |                                                                                       |                                      |                  |                      |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                                       | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| CUSIP<br>Identification                                                           | Description                                                                           |                                      | Disposal<br>Date | Name of<br>Purchaser | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Other Than<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |                                                                                                     |
| <b>Bonds - U.S. Governments</b>                                                   |                                                                                       |                                      |                  |                      |                                 |               |              |                |                                                      |                                                    |                                                |                                                                          |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| 912828RC6                                                                         | UNITED STATES TREASURY                                                                |                                      | 08/15/2021       | Maturity @ 100.00    | X X X                           | 3,050,000     | 3,050,000    | 3,121,031      | 3,055,031                                            |                                                    | (5,031)                                        |                                                                          | (5,031)                                           |                                                        | 3,050,000                                                  |                                                   |                                        |                                     | 64,813                                                          | 08/15/2021                                | 1.A                                                                                                 |
| 0599999                                                                           | Subtotal - Bonds - U.S. Governments                                                   |                                      |                  |                      | X X X                           | 3,050,000     | 3,050,000    | 3,121,031      | 3,055,031                                            |                                                    | (5,031)                                        |                                                                          | (5,031)                                           |                                                        | 3,050,000                                                  |                                                   |                                        |                                     | 64,813                                                          | X X X                                     | X X X                                                                                               |
| <b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b> |                                                                                       |                                      |                  |                      |                                 |               |              |                |                                                      |                                                    |                                                |                                                                          |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| 032879TE8                                                                         | ANCHOR BAY MICH SCH DIST                                                              |                                      | 05/01/2021       | Maturity @ 100.00    | X X X                           | 750,000       | 750,000      | 750,000        | 750,000                                              |                                                    |                                                |                                                                          |                                                   |                                                        | 750,000                                                    |                                                   |                                        |                                     | 8,700                                                           | 05/01/2021                                | 1.C FE                                                                                              |
| 067167QX7                                                                         | BARBERS HILL TEX INDPT SCH DIST                                                       |                                      | 08/11/2021       | Call @ 100.00        | X X X                           | 380,000       | 380,000      | 391,915        | 382,218                                              |                                                    | (2,218)                                        |                                                                          | (2,218)                                           |                                                        | 380,000                                                    |                                                   |                                        |                                     | 15,200                                                          | 02/15/2024                                | 1.A FE                                                                                              |
| 205759KE2                                                                         | COMSTOCK PARK MICH PUB SCHS                                                           |                                      | 05/01/2021       | Maturity @ 100.00    | X X X                           | 750,000       | 750,000      | 750,000        | 750,000                                              |                                                    |                                                |                                                                          |                                                   |                                                        | 750,000                                                    |                                                   |                                        |                                     | 8,813                                                           | 05/01/2021                                | 1.C FE                                                                                              |
| 338158PG7                                                                         | FITCHBURG WIS                                                                         |                                      | 01/05/2021       | Call @ 100.00        | X X X                           | 100,000       | 100,000      | 99,998         | 100,003                                              |                                                    | 0                                              |                                                                          | 0                                                 |                                                        | 100,003                                                    |                                                   | (3)                                    | (3)                                 | 1,058                                                           | 03/01/2026                                | 1.B FE                                                                                              |
| 367748LX6                                                                         | GATEWAY PA SCH DIST ALLEGHENY CNTY                                                    |                                      | 07/15/2021       | Maturity @ 100.00    | X X X                           | 1,200,000     | 1,200,000    | 1,200,000      | 1,200,000                                            |                                                    |                                                |                                                                          |                                                   |                                                        | 1,200,000                                                  |                                                   |                                        |                                     | 19,968                                                          | 07/15/2021                                | 1.G FE                                                                                              |
| 401784WX7                                                                         | GUILFORD CNTY N C                                                                     |                                      | 08/01/2021       | Maturity @ 100.00    | X X X                           | 1,000,000     | 1,000,000    | 1,000,000      | 1,000,000                                            |                                                    |                                                |                                                                          |                                                   |                                                        | 1,000,000                                                  |                                                   |                                        |                                     | 45,410                                                          | 08/01/2021                                | 1.A FE                                                                                              |
| 660631WN8                                                                         | NORTH LITTLE ROCK ARK SCH DIST NO 1                                                   |                                      | 04/07/2021       | Call @ 100.00        | X X X                           | 250,000       | 250,000      | 250,648        | 250,058                                              |                                                    | (58)                                           |                                                                          | (58)                                              |                                                        | 250,000                                                    |                                                   |                                        |                                     | 5,229                                                           | 02/01/2028                                | 1.C FE                                                                                              |
| 821023MB1                                                                         | SHEBOYGAN WIS AREA SCH DIST                                                           |                                      | 03/29/2021       | Call @ 100.00        | X X X                           | 750,000       | 750,000      | 750,000        | 750,000                                              |                                                    |                                                |                                                                          |                                                   |                                                        | 750,000                                                    |                                                   |                                        |                                     | 11,438                                                          | 04/01/2023                                | 1.C FE                                                                                              |
| 2499999                                                                           | Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                                      |                  |                      | X X X                           | 5,180,000     | 5,180,000    | 5,192,562      | 5,182,279                                            |                                                    | (2,276)                                        |                                                                          | (2,276)                                           |                                                        | 5,180,003                                                  |                                                   | (3)                                    | (3)                                 | 115,816                                                         | X X X                                     | X X X                                                                                               |
| <b>Bonds - U.S. Special Revenue, Special Assessment</b>                           |                                                                                       |                                      |                  |                      |                                 |               |              |                |                                                      |                                                    |                                                |                                                                          |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| 037777QQ5                                                                         | APPALACHIAN ST UNIV N C REV                                                           |                                      | 09/28/2021       | Call @ 100.00        | X X X                           | 250,000       | 250,000      | 248,692        | 249,677                                              |                                                    | 323                                            |                                                                          | 323                                               |                                                        | 250,000                                                    |                                                   |                                        |                                     | 5,000                                                           | 10/01/2025                                | 1.D FE                                                                                              |
| 16166NCG8                                                                         | CHASKA MINN ECONOMIC DEV AUTH LEASE REV                                               |                                      | 02/01/2021       | Maturity @ 100.00    | X X X                           | 600,000       | 600,000      | 600,000        | 600,000                                              |                                                    |                                                |                                                                          |                                                   |                                                        | 600,000                                                    |                                                   |                                        |                                     | 8,010                                                           | 02/01/2021                                | 1.D FE                                                                                              |
| 196707RJ4                                                                         | COLORADO ST BRD GOVERNORS UNIV ENTERPRIS                                              |                                      | 03/01/2021       | Call @ 100.00        | X X X                           | 500,000       | 500,000      | 500,000        | 500,000                                              |                                                    |                                                |                                                                          |                                                   |                                                        | 500,000                                                    |                                                   |                                        |                                     | 6,720                                                           | 03/01/2021                                | 1.E FE                                                                                              |
| 30711XEP5                                                                         | CAS 2017-C01 1M2 - CMO/RMBS                                                           |                                      | 09/25/2021       | Paydown              | X X X                           | 16,981        | 16,981       | 18,314         | 18,008                                               |                                                    | (1,026)                                        |                                                                          | (1,026)                                           |                                                        | 16,981                                                     |                                                   |                                        |                                     | 241                                                             | 07/25/2029                                | 1.A                                                                                                 |
| 30711XUX0                                                                         | CAS 2017-C07 1M2 - CMO/RMBS                                                           |                                      | 09/27/2021       | Paydown              | X X X                           | 89,793        | 89,793       | 90,907         | 90,159                                               |                                                    | (366)                                          |                                                                          | (366)                                             |                                                        | 89,793                                                     |                                                   |                                        |                                     | 935                                                             | 05/25/2030                                | 1.A                                                                                                 |
| 31335BQL3                                                                         | FH G61359 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 367,305       | 367,305      | 366,387        | 366,476                                              |                                                    | 828                                            |                                                                          | 828                                               |                                                        | 367,305                                                    |                                                   |                                        |                                     | 4,766                                                           | 03/01/2048                                | 1.A                                                                                                 |
| 3133KJNE8                                                                         | FH RA3089 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 466,930       | 466,930      | 491,699        | 490,488                                              |                                                    | (23,558)                                       |                                                                          | (23,558)                                          |                                                        | 466,930                                                    |                                                   |                                        |                                     | 5,179                                                           | 07/01/2050                                | 1.A                                                                                                 |
| 3136B1UG7                                                                         | FNR 2018-26 DH - CMO/RMBS                                                             |                                      | 09/01/2021       | Paydown              | X X X                           | 435,218       | 435,218      | 437,394        | 436,529                                              |                                                    | (1,312)                                        |                                                                          | (1,312)                                           |                                                        | 435,218                                                    |                                                   |                                        |                                     | 6,836                                                           | 06/25/2046                                | 1.A                                                                                                 |
| 3138ERYX2                                                                         | FN AL9725 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 309,957       | 309,957      | 308,649        | 308,733                                              |                                                    | 1,223                                          |                                                                          | 1,223                                             |                                                        | 309,957                                                    |                                                   |                                        |                                     | 4,450                                                           | 01/01/2047                                | 1.A                                                                                                 |
| 3138WHNF5                                                                         | FN AS7589 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 815,343       | 815,343      | 821,076        | 820,380                                              |                                                    | (5,037)                                        |                                                                          | (5,037)                                           |                                                        | 815,343                                                    |                                                   |                                        |                                     | 10,607                                                          | 07/01/2046                                | 1.A                                                                                                 |
| 3140J76B6                                                                         | FN BM3565 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 290,967       | 290,967      | 282,295        | 283,343                                              |                                                    | 7,624                                          |                                                                          | 7,624                                             |                                                        | 290,967                                                    |                                                   |                                        |                                     | 3,475                                                           | 10/01/2047                                | 1.A                                                                                                 |
| 3140J86V0                                                                         | FN BM4483 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 183,937       | 183,937      | 189,685        | 188,825                                              |                                                    | (4,888)                                        |                                                                          | (4,888)                                           |                                                        | 183,937                                                    |                                                   |                                        |                                     | 3,024                                                           | 09/01/2048                                | 1.A                                                                                                 |
| 3140J9ME8                                                                         | FN BM4856 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 257,393       | 257,393      | 265,356        | 265,021                                              |                                                    | (7,629)                                        |                                                                          | (7,629)                                           |                                                        | 257,393                                                    |                                                   |                                        |                                     | 4,176                                                           | 04/01/2047                                | 1.A                                                                                                 |
| 3140Q94H3                                                                         | FN CA2623 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 722,506       | 722,506      | 737,859        | 733,367                                              |                                                    | (10,861)                                       |                                                                          | (10,861)                                          |                                                        | 722,506                                                    |                                                   |                                        |                                     | 11,212                                                          | 11/01/2048                                | 1.A                                                                                                 |
| 3140QDKP8                                                                         | FN CA5701 - RMBS                                                                      |                                      | 09/01/2021       | Paydown              | X X X                           | 791,136       | 791,136      | 834,834        | 833,032                                              |                                                    | (41,896)                                       |                                                                          | (41,896)                                          |                                                        | 791,136                                                    |                                                   |                                        |                                     | 8,235                                                           | 05/01/2050                                | 1.A                                                                                                 |
| 341271AB0                                                                         | FLORIDA ST BRD ADMIN FIN CORP REV                                                     |                                      | 07/01/2021       | Maturity @ 100.00    | X X X                           | 1,130,000     | 1,130,000    | 1,143,865      | 1,131,769                                            |                                                    | (1,769)                                        |                                                                          | (1,769)                                           |                                                        | 1,130,000                                                  |                                                   |                                        |                                     | 29,809                                                          | 07/01/2021                                | 1.C FE                                                                                              |
| 348761DK0                                                                         | FORT SMITH ARK SALES & USE TAX                                                        |                                      | 03/30/2021       | Call @ 100.00        | X X X                           | 65,000        | 65,000       | 64,795         | 64,874                                               |                                                    | 8                                              |                                                                          | 8                                                 |                                                        | 64,882                                                     |                                                   | 118                                    | 118                                 |                                                                 | 05/01/2025                                | 1.D FE                                                                                              |
| 4550576A2                                                                         | INDIANA ST FIN AUTH REV                                                               |                                      | 06/28/2021       | Call @ 100.00        | X X X                           | 230,000       | 230,000      | 232,724        | 230,754                                              |                                                    | (147)                                          |                                                                          | (147)                                             |                                                        | 230,607                                                    |                                                   | (607)                                  | (607)                               | 6,900                                                           | 07/01/2023                                | 1.D FE                                                                                              |
| 45528UDJ7                                                                         | INDIANAPOLIS IND LOC PUB IMPT BD BK                                                   |                                      | 05/26/2021       | Call @ 100.00        | X X X                           | 350,000       | 350,000      | 353,226        | 350,856                                              |                                                    | (856)                                          |                                                                          | (856)                                             |                                                        | 350,000                                                    |                                                   |                                        |                                     | 7,000                                                           | 06/01/2023                                | 1.E FE                                                                                              |
| 507686NG4                                                                         | LAKE CENTRAL IND MULTI- DISTRICT SCH BLD                                              |                                      | 01/12/2021       | Call @ 100.00        | X X X                           | 1,445,000     | 1,445,000    | 1,445,000      | 1,445,000                                            |                                                    |                                                |                                                                          |                                                   |                                                        | 1,445,000                                                  |                                                   |                                        |                                     | 32,874                                                          | 07/15/2025                                | 1.B FE                                                                                              |
| 545904KD5                                                                         | LOUDOUN CNTY VA SANTN AUTH WTR & SWR REV                                              |                                      | 09/17/2021       | Call @ 100.00        | X X X                           | 250,000       | 250,000      | 247,399        | 248,282                                              |                                                    | 1,718                                          |                                                                          | 1,718                                             |                                                        | 250,000                                                    |                                                   |                                        |                                     | 9,188                                                           | 01/01/2026                                | 1.A FE                                                                                              |
| 57419RYN9                                                                         | MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C                                              |                                      | 03/01/2021       | Maturity @ 100.00    | X X X                           | 850,000       | 850,000      | 850,000        | 850,000                                              |                                                    |                                                |                                                                          |                                                   |                                                        | 850,000                                                    |                                                   |                                        |                                     | 11,815                                                          | 03/01/2021                                | 1.C FE                                                                                              |
| 593237ES5                                                                         | MIAMI BEACH FLA REDEV AGY TAX INCREMENT                                               |                                      | 02/01/2021       | Maturity @ 100.00    | X X X                           | 1,000,000     | 1,000,000    | 1,017,424      | 1,000,345                                            |                                                    | (345)                                          |                                                                          | (345)                                             |                                                        | 1,000,000                                                  |                                                   |                                        |                                     | 16,825                                                          | 02/01/2021                                | 1.F FE                                                                                              |
| 593791FL5                                                                         | MIAMI UNIV OHIO GEN RCPTS                                                             |                                      | 09/01/2021       | Call @ 100.00        | X X X                           | 250,000       | 250,000      | 256,105        | 251,697                                              |                                                    | (1,697)                                        |                                                                          | (1,697)                                           |                                                        | 250,000                                                    |                                                   |                                        |                                     | 10,000                                                          | 09/01/2022                                | 1.D FE                                                                                              |
| 614091AL0                                                                         | MONTGOMERY OHIO SPL OBLIG REV                                                         |                                      | 05/26/2021       | Call @ 100.00        | X X X                           | 1,065,000     | 1,065,000    | 1,143,308      | 1,070,522                                            |                                                    | (5,522)                                        |                                                                          | (5,522)                                           |                                                        | 1,065,000                                                  |                                                   |                                        |                                     | 25,959                                                          | 12/01/2025                                | 1.C FE                                                                                              |
| 677555Q23                                                                         | OHIO ST ECONOMIC DEV REV                                                              |                                      | 05/21/2021       | Call @ 100.00        | X X X                           | 75,000        | 75,000       | 75,000         | 75,000                                               |                                                    |                                                |                                                                          |                                                   |                                                        | 75,000                                                     |                                                   |                                        |                                     | 902                                                             | 06/01/2027                                | 1.B FE                                                                                              |
| 716418AN8                                                                         | PETOSKEY MICH WTR SUPPLY & SEW DISP SYS                                               |                                      | 03/24/2021       | Call @ 100.00        | X X X                           | 500,000       | 500,000      | 532,910        | 500,346                                              |                                                    | (346)                                          |                                                                          | (346)                                             |                                                        | 500,000                                                    |                                                   |                                        |                                     | 16,389                                                          | 02/01/2024                                | 1.D FE                                                                                              |
| 736746XS2                                                                         | PORTLAND ORE URBAN RENEWAL & REDEV                                                    |                                      | 06/15/2021       | Maturity @ 100.00    | X X X                           | 750,000       | 750,000      | 813,038        | 755,614                                              |                                                    | (5,614)                                        |                                                                          | (5,614)                                           |                                                        | 750,000                                                    |                                                   |                                        |                                     | 13,961                                                          | 06/15/2021                                | Z                                                                                                   |
| 837545GC0                                                                         | SOUTH DAKOTA CONSERVANCY DIST REV                                                     |                                      | 08/01/2021       | Maturity @ 100.00    | X X X                           | 1,000,000     | 1,000,000    | 1,000,000      | 1,000,000                                            |                                                    |                                                |                                                                          |                                                   |                                                        | 1,000,000                                                  |                                                   |                                        |                                     | 43,840                                                          | 08/01/2021                                | 1.A FE                                                                                              |
| 83755VPS7                                                                         | SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R                                              |                                      | 05/26/2021       | Call @ 100.00        | X X X                           | 1,000,000     | 1,000,000    | 1,000,000      | 1,000,000                                            |                                                    |                                                |                                                                          |                                                   |                                                        | 1,000,000                                                  |                                                   |                                        |                                     | 44,167                                                          | 08/01/2025                                | 1.B FE                                                                                              |
| 85732MLV7                                                                         | STATE PUB SCH BLDG AUTH PA COLLEGE REV                                                |                                      | 02/24/2021       | Call @ 100.00        | X X X                           | 1,000,000     | 1,000,000    | 1,048,486      | 1,002,017                                            |                                                    | (965)                                          |                                                                          | (965)                                             |                                                        | 1,001,052                                                  |                                                   | (1,052)                                | (1,052)                             | 27,500                                                          | 03/01/2023                                | 1.E FE                                                                                              |
| 9147607L1                                                                         | UNIVERSITY OKLA REV5                                                                  |                                      | 07/01/2021       | Call @ 100.00        | X X X                           | 1,000,000     | 1,000,000    | 1,000,000      | 1,000,000                                            |                                                    |                                                |                                                                          |                                                   |                                                        | 1,000,000                                                  |                                                   |                                        |                                     | 50,440                                                          | 07/01/2026                                | 1.E FE                                                                                              |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

| 1                                                                   | 2                                           | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                    | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                              | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
|---------------------------------------------------------------------|---------------------------------------------|--------------------------------------|------------------|----------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|---------------------------------|-----------------------------------------------------------------------------------------------------|
|                                                                     |                                             |                                      |                  |                      |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                 |                                                                                                     |
| CUSIP<br>Identification                                             | Description                                 |                                      | Disposal<br>Date | Name of<br>Purchaser | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Contractual<br>Maturity<br>Date |                                                                                                     |
| 92818MQK9                                                           | VIRGINIA ST RES AUTH CLEAN WTR<br>REV       |                                      | 07/14/2021       | Unknown              | X X X                           | 67,019        | 65,000       | 68,320         | 67,135                                               |                                                    | (116)                                          |                                                            | (116)                                             |                                                        | 67,019                                                     |                                                   |                                        |                                     | 1,694                                                           | 11/01/2028                      | 1.C FE                                                                                              |
| 3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment |                                             |                                      |                  |                      | X X X                           | 18,124,485    | 18,122,466   | 18,484,747     | 18,228,249                                           |                                                    | (102,223)                                      |                                                            | (102,223)                                         |                                                        | 18,126,026                                                 |                                                   | (1,541)                                | (1,541)                             | 432,128                                                         | X X X                           | X X X                                                                                               |
| Bonds - Industrial and Miscellaneous (Unaffiliated)                 |                                             |                                      |                  |                      |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                 |                                                                                                     |
| 001055AL6                                                           | AFLAC INC                                   |                                      | 05/10/2021       | Call @ 100.00        | X X X                           | 1,067,940     | 1,000,000    | 982,552        | 994,412                                              |                                                    | 776                                            |                                                            | 776                                               |                                                        | 995,188                                                    |                                                   | 4,812                                  | 4,812                               | 82,541                                                          | 06/15/2023                      | 1.G FE                                                                                              |
| 00162LCS4                                                           | ALM XVI A2R - CDO                           | C                                    | 02/12/2021       | Paydown              | X X X                           | 1,505,000     | 1,505,000    | 1,505,000      | 1,505,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 1,505,000                                                  |                                                   |                                        |                                     | 8,718                                                           | 07/15/2027                      | 1.A FE                                                                                              |
| 02014PDN1                                                           | ALM 17R A2R - CDO                           |                                      | 04/09/2021       | Paydown              | X X X                           | 1,500,000     | 1,500,000    | 1,500,000      | 1,500,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 1,500,000                                                  |                                                   |                                        |                                     | 13,179                                                          | 01/15/2028                      | 1.C FE                                                                                              |
| 04942VAC8                                                           | ATCLO XIII A1N - CDO                        | C                                    | 04/22/2021       | Paydown              | X X X                           | 2,500,000     | 2,500,000    | 2,497,500      | 2,462,615                                            |                                                    |                                                | 37,385                                                     | 37,385                                            |                                                        | 2,500,000                                                  |                                                   |                                        |                                     | 21,095                                                          | 04/22/2031                      | Z                                                                                                   |
| 12553HAA6                                                           | CIM 2017-7 A - CMO/RMBS                     |                                      | 09/01/2021       | Paydown              | X X X                           | 684,326       | 684,326      | 683,178        | 683,164                                              |                                                    |                                                | 1,162                                                      | 1,162                                             |                                                        | 684,326                                                    |                                                   |                                        |                                     | 9,061                                                           | 04/25/2057                      | 1.A FE                                                                                              |
| 12554AAA0                                                           | CIFC 192 A - CDO                            | C                                    | 04/30/2021       | Paydown              | X X X                           | 2,400,000     | 2,400,000    | 2,396,880      | 2,363,404                                            |                                                    |                                                | 36,596                                                     | 36,596                                            |                                                        | 2,400,000                                                  |                                                   |                                        |                                     | 18,898                                                          | 04/17/2030                      | 1.A FE                                                                                              |
| 12640GV9                                                            | CSX CORP                                    |                                      | 02/24/2021       | Call @ 100.00        | X X X                           | 1,000,000     | 1,000,000    | 1,066,819      | 1,003,049                                            |                                                    |                                                | (2,322)                                                    | (2,322)                                           |                                                        | 1,000,727                                                  |                                                   | (727)                                  | (727)                               | 10,625                                                          | 06/01/2021                      | 2.A FE                                                                                              |
| 12667GL84                                                           | CWALT 2005-27 1A2 - CMO/RMBS                |                                      | 09/01/2021       | Paydown              | X X X                           | 140,391       | 140,391      | 139,689        | 135,722                                              | 755                                                |                                                | 3,914                                                      | 4,670                                             |                                                        | 140,391                                                    |                                                   |                                        |                                     | 1,067                                                           | 08/25/2035                      | 5.B FE                                                                                              |
| 12669WAE6                                                           | CWL 2007-8 2A3 - RMBS                       |                                      | 09/27/2021       | Paydown              | X X X                           | 643,710       | 643,710      | 637,273        | 607,503                                              | 29,567                                             | 6,639                                          |                                                            | 36,206                                            |                                                        | 643,710                                                    |                                                   |                                        |                                     | 838                                                             | 12/25/2033                      | 5.B FE                                                                                              |
| 14686AA7                                                            | CARVL 2 AN - CDO                            |                                      | 03/12/2021       | Paydown              | X X X                           | 8,000,000     | 8,000,000    | 8,000,000      | 8,000,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 8,000,000                                                  |                                                   |                                        |                                     | 54,034                                                          | 04/20/2032                      | Z                                                                                                   |
| 15723RAA2                                                           | COLFAX CORP                                 |                                      | 04/21/2021       | Call @ 103.00        | X X X                           | 515,000       | 500,000      | 500,000        | 500,000                                              |                                                    |                                                |                                                            |                                                   |                                                        | 500,000                                                    |                                                   | 15,000                                 | 15,000                              | 20,750                                                          | 02/15/2024                      | 3.B FE                                                                                              |
| 197361AC2                                                           | CECLO 28 A1 - CDO                           |                                      | 05/07/2021       | Paydown              | X X X                           | 5,500,000     | 5,500,000    | 5,500,000      | 5,500,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 5,500,000                                                  |                                                   |                                        |                                     | 40,009                                                          | 11/07/2030                      | Z                                                                                                   |
| 197361AJ7                                                           | CECLO 28 B - CDO                            |                                      | 05/07/2021       | Paydown              | X X X                           | 900,000       | 900,000      | 900,000        | 900,000                                              |                                                    |                                                |                                                            |                                                   |                                                        | 900,000                                                    |                                                   |                                        |                                     | 11,201                                                          | 11/07/2030                      | Z                                                                                                   |
| 20338QAB9                                                           | COMMSCOPE INC                               |                                      | 08/23/2021       | Call @ 100.00        | X X X                           | 1,258,688     | 1,225,000    | 1,225,281      | 1,225,189                                            |                                                    |                                                | (36)                                                       | (36)                                              |                                                        | 1,225,154                                                  |                                                   | (154)                                  | (154)                               | 99,191                                                          | 03/01/2024                      | 4.B FE                                                                                              |
| 23245PAA9                                                           | CWALT 2006-OA22 A1 - CMO/RMBS               |                                      | 03/25/2021       | Paydown              | X X X                           | 164,114       | 164,114      | 153,447        | 137,149                                              | 16,829                                             | 10,135                                         |                                                            | 26,965                                            |                                                        | 164,114                                                    |                                                   |                                        |                                     | 57                                                              | 02/25/2047                      | 5.B FE                                                                                              |
| 23245PAA9                                                           | CWALT 2006-OA22 A1 - RMBS                   |                                      | 09/27/2021       | Paydown              | X X X                           | 305,810       | 305,810      | 285,932        | 254,705                                              | 31,360                                             | 19,744                                         |                                                            | 51,104                                            |                                                        | 305,810                                                    |                                                   |                                        |                                     | 229                                                             | 02/25/2047                      | 5.B FE                                                                                              |
| 3137G0AY5                                                           | STACR 2014-DN2 M3 - CMO/RMBS                |                                      | 09/27/2021       | Paydown              | X X X                           | 632,779       | 632,779      | 704,065        | 627,891                                              | 39,585                                             | (34,697)                                       |                                                            | 4,888                                             |                                                        | 632,779                                                    |                                                   |                                        |                                     | 8,638                                                           | 04/25/2024                      | 4.B FE                                                                                              |
| 3137G0HU1                                                           | STACR 2015-HQA2 M3 - CMO/RMBS               |                                      | 09/27/2021       | Paydown              | X X X                           | 392,927       | 392,927      | 459,878        | 444,540                                              |                                                    | (51,613)                                       |                                                            | (51,613)                                          |                                                        | 392,927                                                    |                                                   |                                        |                                     | 12,582                                                          | 05/25/2028                      | 1.F FE                                                                                              |
| 31428XAV8                                                           | FEDEX CORP                                  |                                      | 05/20/2021       | Call @ 100.00        | X X X                           | 784,150       | 750,000      | 734,903        | 746,128                                              |                                                    |                                                | 628                                                        | 628                                               |                                                        | 746,756                                                    |                                                   | 3,244                                  | 3,244                               | 46,244                                                          | 04/15/2023                      | 2.B FE                                                                                              |
| 31620MAK2                                                           | FIDELITY NATIONAL INFORMATION<br>SERVICES I |                                      | 04/01/2021       | Call @ 100.00        | X X X                           | 546,953       | 515,000      | 508,387        | 511,757                                              |                                                    |                                                | 337                                                        | 337                                               |                                                        | 512,094                                                    |                                                   | 2,906                                  | 2,906                               | 40,264                                                          | 04/15/2023                      | 2.B FE                                                                                              |
| 36252TAS4                                                           | GSMS 2016-GS2 AAB - CMBS                    |                                      | 09/01/2021       | Paydown              | X X X                           | 142,751       | 142,751      | 139,009        | 140,705                                              |                                                    |                                                | 2,046                                                      | 2,046                                             |                                                        | 142,751                                                    |                                                   |                                        |                                     | 2,604                                                           | 05/12/2049                      | 1.A FE                                                                                              |
| 36321HAC2                                                           | GALXY XXIX B - CDO                          |                                      | 08/11/2021       | Paydown              | X X X                           | 1,110,000     | 1,110,000    | 1,110,000      | 1,110,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 1,110,000                                                  |                                                   |                                        |                                     | 13,099                                                          | 11/16/2026                      | 1.A FE                                                                                              |
| 446150AJ3                                                           | HUNTINGTON BANCSHARES INC                   |                                      | 02/10/2021       | Call @ 100.00        | X X X                           | 800,000       | 800,000      | 798,424        | 799,935                                              |                                                    |                                                | 41                                                         | 41                                                |                                                        | 799,977                                                    |                                                   | 23                                     | 23                                  | 10,500                                                          | 03/14/2021                      | 2.A FE                                                                                              |
| 44932BAA4                                                           | ICG 183 A1 - CDO                            |                                      | 04/07/2021       | Paydown              | X X X                           | 8,000,000     | 8,000,000    | 8,000,000      | 8,000,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 8,000,000                                                  |                                                   |                                        |                                     | 53,105                                                          | 01/26/2032                      | Z                                                                                                   |
| 46625HJQ2                                                           | JPMORGAN CHASE & CO                         |                                      | 02/12/2021       | Call @ 100.00        | X X X                           | 3,525,000     | 3,525,000    | 3,551,508      | 3,528,859                                            |                                                    | (3,140)                                        |                                                            | (3,140)                                           |                                                        | 3,525,719                                                  |                                                   | (719)                                  | (719)                               | 41,698                                                          | 03/01/2021                      | 1.F FE                                                                                              |
| 548661CT2                                                           | LOWE'S COMPANIES INC                        |                                      | 04/15/2021       | Maturity @ 100.00    | X X X                           | 1,000,000     | 1,000,000    | 999,665        | 999,994                                              |                                                    |                                                | 6                                                          | 6                                                 |                                                        | 1,000,000                                                  |                                                   |                                        |                                     | 18,750                                                          | 04/15/2021                      | 2.A FE                                                                                              |
| 55821TAA5                                                           | MDPK 30 A - CDO                             | C                                    | 07/15/2021       | Paydown              | X X X                           | 13,231        | 13,231       | 13,026         | 12,935                                               |                                                    |                                                | 296                                                        | 296                                               |                                                        | 13,231                                                     |                                                   |                                        |                                     | 97                                                              | 04/15/2029                      | 1.A FE                                                                                              |
| 55954PAC8                                                           | MAGNE 21 A - CDO                            | C                                    | 03/24/2021       | Various              | X X X                           | 2,000,000     | 2,000,000    | 2,000,000      | 2,000,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 2,000,000                                                  |                                                   |                                        |                                     | 12,922                                                          | 04/20/2030                      | 1.A FE                                                                                              |
| 59891HAA9                                                           | MCMLT 2017-1 A1 - CMO/RMBS                  |                                      | 09/01/2021       | Paydown              | X X X                           | 723,492       | 723,492      | 711,325        | 714,892                                              |                                                    |                                                | 8,601                                                      | 8,601                                             |                                                        | 723,492                                                    |                                                   |                                        |                                     | 9,105                                                           | 11/25/2058                      | 1.A FE                                                                                              |
| 606822AA2                                                           | MITSUBISHI UFJ FINANCIAL GROUP INC          | C                                    | 03/01/2021       | Maturity @ 100.00    | X X X                           | 3,525,000     | 3,525,000    | 3,566,066      | 3,530,977                                            |                                                    | (5,977)                                        |                                                            | (5,977)                                           |                                                        | 3,525,000                                                  |                                                   |                                        |                                     | 51,994                                                          | 03/01/2021                      | 1.G FE                                                                                              |
| 61747WAF6                                                           | MORGAN STANLEY                              |                                      | 01/25/2021       | Maturity @ 100.00    | X X X                           | 3,425,000     | 3,425,000    | 3,558,130      | 3,433,492                                            |                                                    |                                                | (8,492)                                                    | (8,492)                                           |                                                        | 3,425,000                                                  |                                                   |                                        |                                     | 98,469                                                          | 01/25/2021                      | 1.F FE                                                                                              |
| 61763MAE0                                                           | MSBAM 2014-C16 A4 - CMBS                    |                                      | 08/01/2021       | Paydown              | X X X                           | 81,492        | 81,492       | 81,823         | 81,604                                               |                                                    |                                                | (112)                                                      | (112)                                             |                                                        | 81,492                                                     |                                                   |                                        |                                     | 1,552                                                           | 06/17/2047                      | 1.A FE                                                                                              |
| 61945CAA1                                                           | MOSAIC CO                                   |                                      | 08/11/2021       | Call @ 100.00        | X X X                           | 930,000       | 930,000      | 977,914        | 933,586                                              |                                                    |                                                | (3,586)                                                    | (3,586)                                           |                                                        | 930,000                                                    |                                                   |                                        |                                     | 26,156                                                          | 11/15/2021                      | 2.C FE                                                                                              |
| 64132MAE8                                                           | NEUB 30 B1 - CDO                            | C                                    | 03/05/2021       | Paydown              | X X X                           | 1,900,000     | 1,900,000    | 1,900,000      | 1,900,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 1,900,000                                                  |                                                   |                                        |                                     | 14,859                                                          | 01/20/2031                      | Z                                                                                                   |
| 674599CG8                                                           | OCCIDENTAL PETROLEUM CORP                   |                                      | 07/15/2021       | CORPORATE            |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                 |                                                                                                     |
|                                                                     | REORGANIZATIONS                             |                                      |                  |                      | X X X                           | 1,030,000     | 1,000,000    | 1,032,910      | 963,750                                              | 55,614                                             | (2,330)                                        |                                                            | 53,283                                            |                                                        | 1,017,033                                                  |                                                   | 12,967                                 | 12,967                              | 20,417                                                          | 06/15/2025                      | 3.B FE                                                                                              |
| 703481AB7                                                           | PATTERSON-UTI ENERGY INC                    |                                      | 03/01/2021       | RBC CAPITAL MARKETS  | X X X                           | 1,885,000     | 2,000,000    | 1,877,700      | 1,840,000                                            | 63,252                                             | 1,931                                          |                                                            | 65,182                                            |                                                        | 1,905,182                                                  |                                                   | (20,182)                               | (20,182)                            | 46,522                                                          | 02/01/2028                      | 3.A FE                                                                                              |
| 754730AE9                                                           | RAYMOND JAMES FINANCIAL INC                 |                                      | 04/28/2021       | Call @ 100.00        | X X X                           | 1,187,253     | 1,060,000    | 1,067,035      | 1,064,276                                            |                                                    |                                                | (228)                                                      | (228)                                             |                                                        | 1,064,048                                                  |                                                   | (4,048)                                | (4,048)                             | 151,589                                                         | 09/15/2026                      | 2.A FE                                                                                              |
| 75513EBW0                                                           | RAYTHEON TECHNOLOGIES CORP                  |                                      | 08/26/2021       | Call @ 100.00        | X X X                           | 1,535,612     | 1,500,000    | 1,463,535      | 1,484,354                                            |                                                    |                                                | 5,110                                                      | 5,110                                             |                                                        | 1,489,464                                                  |                                                   | 10,536                                 | 10,536                              | 61,758                                                          | 12/15/2022                      | 1.G FE                                                                                              |
| 83610CAN1                                                           | SNDPT 12R AR - CDO                          |                                      | 01/20/2021       | Paydown              | X X X                           | 5,900,000     | 5,900,000    | 5,900,000      | 5,900,000                                            |                                                    |                                                |                                                            |                                                   |                                                        | 5,900,000                                                  |                                                   |                                        |                                     | 22,743                                                          | 10/20/2028                      | Z                                                                                                   |
| 86359UAA7                                                           | SASC 2006-OPT1 A1 - RMBS                    |                                      | 09/27/2021       | Paydown              | X X X                           | 110,520       | 110,520      | 108,517        | 108,733                                              |                                                    |                                                | 1,788                                                      | 1,788                                             |                                                        | 110,520                                                    |                                                   |                                        |                                     | 127                                                             | 04/25/2036                      | 1.F FE                                                                                              |
| 87154EAW0                                                           | SYMP 15RR B1R - CDO                         |                                      | 03/02/2021       | Paydown              | X X X                           | 2,000,000     | 2,000,000    | 2,000,000      | 2,000,000                                            |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                 |                                                                                                     |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

| 1                                                                                  | 2                                  | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                             | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                    | 18                                     | 19                                  | 20                                                              | 21                                        | 22                                                                                            |
|------------------------------------------------------------------------------------|------------------------------------|--------------------------------------|------------------|-------------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------|
|                                                                                    |                                    |                                      |                  |                               |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                       |                                        |                                     |                                                                 |                                           |                                                                                               |
| CUSIP<br>Identification                                                            | Description                        |                                      | Disposal<br>Date | Name of<br>Purchaser          | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
| 8999999                                                                            | Subtotal - Preferred Stocks        |                                      |                  |                               | XXX                             |               | XXX          |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                       |                                        |                                     |                                                                 | XXX                                       | XXX                                                                                           |
| <b>Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded</b> |                                    |                                      |                  |                               |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                       |                                        |                                     |                                                                 |                                           |                                                                                               |
| 001055102                                                                          | AFLAC ORD                          |                                      | 02/17/2021       | JP MORGAN SECURITIES LLC      | 23,315.000                      | 1,091,675     | XXX          | 1,042,537      |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 1,042,537                                                  |                                       | 49,138                                 | 49,138                              | 7,694                                                           | XXX                                       |                                                                                               |
| 00130H105                                                                          | THE AES CORPORATION                |                                      | 04/15/2021       | Various                       | 8,885.000                       | 244,896       | XXX          | 223,112        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 223,112                                                    |                                       | 21,784                                 | 21,784                              | 1,166                                                           | XXX                                       |                                                                                               |
| 00206R102                                                                          | AT&T ORD                           |                                      | 07/06/2021       | Various                       | 70,940.000                      | 2,096,396     | XXX          | 2,307,099      | 2,040,234                                            | 266,864                                            |                                                |                                                            | 266,864                                           |                                                        | 2,307,099                                                  |                                       | (210,703)                              | (210,703)                           | 29,104                                                          | XXX                                       |                                                                                               |
| 002824100                                                                          | ABBOTT LABORATORIES ORD            |                                      | 08/24/2021       | Various                       | 5,985.000                       | 745,753       | XXX          | 550,194        | 655,298                                              | (105,104)                                          |                                                |                                                            | (105,104)                                         |                                                        | 550,194                                                    |                                       | 195,559                                | 195,559                             | 7,094                                                           | XXX                                       |                                                                                               |
| 00287Y109                                                                          | ABBVIE ORD                         |                                      | 07/06/2021       | Various                       | 20,394.002                      | 2,270,852     | XXX          | 1,989,009      | 1,503,208                                            | (192,428)                                          |                                                |                                                            | (192,428)                                         |                                                        | 1,989,009                                                  |                                       | 281,843                                | 281,843                             | 50,528                                                          | XXX                                       |                                                                                               |
| 00434H108                                                                          | ACCELERON PHARMA ORD               |                                      | 07/06/2021       | Various                       | 745.000                         | 95,956        | XXX          | 79,093         | 95,315                                               | (16,223)                                           |                                                |                                                            | (16,223)                                          |                                                        | 79,093                                                     |                                       | 16,863                                 | 16,863                              |                                                                 | XXX                                       |                                                                                               |
| 00650F109                                                                          | ADAPTIVE BIOTECHNOLOGIES ORD       |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.      | 60.000                          | 1,940         | XXX          | 2,343          |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 2,343                                                      |                                       | (402)                                  | (402)                               |                                                                 | XXX                                       |                                                                                               |
| 00751Y106                                                                          | ADVANCE AUTO PARTS ORD             |                                      | 03/26/2021       | Various                       | 795.000                         | 147,659       | XXX          | 121,711        | 92,143                                               | (5,371)                                            |                                                |                                                            | (5,371)                                           |                                                        | 121,711                                                    |                                       | 25,949                                 | 25,949                              | 340                                                             | XXX                                       |                                                                                               |
| 007903107                                                                          | ADVANCED MICRO DEVICES ORD         |                                      | 07/06/2021       | Various                       | 3,865.000                       | 362,145       | XXX          | 292,936        | 323,278                                              | (59,313)                                           |                                                |                                                            | (59,313)                                          |                                                        | 292,936                                                    |                                       | 69,209                                 | 69,209                              |                                                                 | XXX                                       |                                                                                               |
| 00846U101                                                                          | AGILENT TECHNOLOGIES ORD           |                                      | 01/07/2021       | INSTINET                      | 3,505.000                       | 443,435       | XXX          | 334,772        | 415,307                                              | (80,535)                                           |                                                |                                                            | (80,535)                                          |                                                        | 334,772                                                    |                                       | 108,663                                | 108,663                             | 680                                                             | XXX                                       |                                                                                               |
| 00847X104                                                                          | AGIOS PHARMACEUTICALS ORD          |                                      | 07/06/2021       | Various                       | 3,765.000                       | 190,557       | XXX          | 194,624        | 163,137                                              | 31,486                                             |                                                |                                                            | 31,486                                            |                                                        | 194,624                                                    |                                       | (4,067)                                | (4,067)                             |                                                                 | XXX                                       |                                                                                               |
| 00912X302                                                                          | AIR LEASE CL A ORD                 |                                      | 07/06/2021       | Various                       | 1,345.000                       | 57,958        | XXX          | 55,193         | 43,754                                               | (4,745)                                            |                                                |                                                            | (4,745)                                           |                                                        | 55,193                                                     |                                       | 2,764                                  | 2,764                               | 273                                                             | XXX                                       |                                                                                               |
| 009158106                                                                          | AIR PRODUCTS AND CHEMICALS ORD     |                                      | 07/06/2021       | MORGAN STANLEY CO             | 2,075.000                       | 595,009       | XXX          | 602,454        | 566,932                                              | 35,523                                             |                                                |                                                            | 35,523                                            |                                                        | 602,454                                                    |                                       | (7,446)                                | (7,446)                             | 9,006                                                           | XXX                                       |                                                                                               |
| 012653101                                                                          | ALBEMARLE ORD                      |                                      | 01/07/2021       | INSTINET                      | 1,655.000                       | 303,903       | XXX          | 139,241        | 244,146                                              | (104,904)                                          |                                                |                                                            | (104,904)                                         |                                                        | 139,241                                                    |                                       | 164,662                                | 164,662                             | 637                                                             | XXX                                       |                                                                                               |
| 018802108                                                                          | ALLIANT ENERGY ORD                 |                                      | 03/02/2021       | INSTINET                      | 10,530.000                      | 494,940       | XXX          | 522,254        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 522,254                                                    |                                       | (27,314)                               | (27,314)                            | 4,238                                                           | XXX                                       |                                                                                               |
| 020002101                                                                          | ALLSTATE ORD                       |                                      | 01/07/2021       | INSTINET                      | 1,338.000                       | 147,675       | XXX          | 132,741        | 147,086                                              | (14,346)                                           |                                                |                                                            | (14,346)                                          |                                                        | 132,741                                                    |                                       | 14,934                                 | 14,934                              | 723                                                             | XXX                                       |                                                                                               |
| 02005N100                                                                          | ALLY FINANCIAL ORD                 |                                      | 08/24/2021       | Various                       | 5,545.000                       | 233,257       | XXX          | 169,232        | 197,735                                              | (28,502)                                           |                                                |                                                            | (28,502)                                          |                                                        | 169,232                                                    |                                       | 64,025                                 | 64,025                              | 1,062                                                           | XXX                                       |                                                                                               |
| 02079K305                                                                          | ALPHABET CL A ORD                  |                                      | 03/26/2021       | CITIGROUP GLOBAL MARKETS INC. | 220.000                         | 444,442       | XXX          | 332,404        | 385,581                                              | (53,177)                                           |                                                |                                                            | (53,177)                                          |                                                        | 332,404                                                    |                                       | 112,038                                | 112,038                             |                                                                 | XXX                                       |                                                                                               |
| 02209S103                                                                          | ALTRIA GROUP ORD                   |                                      | 07/06/2021       | Various                       | 29,660.000                      | 1,338,665     | XXX          | 1,326,756      | 1,216,060                                            | 110,696                                            |                                                |                                                            | 110,696                                           |                                                        | 1,326,756                                                  |                                       | 11,909                                 | 11,909                              | 37,587                                                          | XXX                                       |                                                                                               |
| 023608102                                                                          | AMEREN ORD                         |                                      | 07/06/2021       | MORGAN STANLEY CO             | 1,995.000                       | 161,226       | XXX          | 143,337        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 143,337                                                    |                                       | 17,889                                 | 17,889                              | 2,195                                                           | XXX                                       |                                                                                               |
| 024835100                                                                          | AMERICAN CAMPUS COMM REIT ORD      |                                      | 08/24/2021       | Various                       | 570.000                         | 27,149        | XXX          | 23,748         | 24,379                                               | (631)                                              |                                                |                                                            | (631)                                             |                                                        | 23,748                                                     |                                       | 3,401                                  | 3,401                               | 691                                                             | XXX                                       |                                                                                               |
| 025537101                                                                          | AMERICAN ELECTRIC POWER ORD        |                                      | 08/24/2021       | Various                       | 36,840.000                      | 3,046,652     | XXX          | 3,042,307      |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 3,042,307                                                  |                                       | 4,344                                  | 4,344                               | 23,610                                                          | XXX                                       |                                                                                               |
| 025816109                                                                          | AMERICAN EXPRESS ORD               |                                      | 08/24/2021       | Various                       | 8,780.000                       | 1,447,398     | XXX          | 761,486        | 1,061,590                                            | (300,103)                                          |                                                |                                                            | (300,103)                                         |                                                        | 761,486                                                    |                                       | 685,911                                | 685,911                             | 11,326                                                          | XXX                                       |                                                                                               |
| 025932104                                                                          | AMERICAN FINANCIAL GROUP ORD       |                                      | 02/17/2021       | JP MORGAN SECURITIES LLC      | 1,380.000                       | 148,799       | XXX          | 121,747        | 120,916                                              | 831                                                |                                                |                                                            | 831                                               |                                                        | 121,747                                                    |                                       | 27,052                                 | 27,052                              | 690                                                             | XXX                                       |                                                                                               |
| 026874784                                                                          | AMERICAN INTERNATIONAL GROUP ORD   |                                      | 07/06/2021       | Various                       | 32,475.000                      | 1,470,573     | XXX          | 1,246,696      | 411,728                                              | (154,456)                                          |                                                |                                                            | (154,456)                                         |                                                        | 1,246,696                                                  |                                       | 223,877                                | 223,877                             | 15,984                                                          | XXX                                       |                                                                                               |
| 02772A109                                                                          | AMERICAN NATIONAL GROUP ORD        |                                      | 01/07/2021       | INSTINET                      | 540.000                         | 52,739        | XXX          | 45,113         | 51,905                                               | (6,792)                                            |                                                |                                                            | (6,792)                                           |                                                        | 45,113                                                     |                                       | 7,626                                  | 7,626                               |                                                                 | XXX                                       |                                                                                               |
| 03044L105                                                                          | AMERICAN WELL CL A ORD             |                                      | 07/06/2021       | MORGAN STANLEY CO             | 2,470.000                       | 30,104        | XXX          | 44,237         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 44,237                                                     |                                       | (14,134)                               | (14,134)                            |                                                                 | XXX                                       |                                                                                               |
| 03064D108                                                                          | AMERICOLD REALTY ORD               |                                      | 08/24/2021       | Not Available                 | 4,035.000                       | 146,433       | XXX          | 159,024        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 159,024                                                    |                                       | (12,591)                               | (12,591)                            | 888                                                             | XXX                                       |                                                                                               |
| 03073E105                                                                          | AMERISOURCEBERGEN ORD              |                                      | 08/24/2021       | Various                       | 4,605.000                       | 528,247       | XXX          | 523,278        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 523,278                                                    |                                       | 4,969                                  | 4,969                               | 2,026                                                           | XXX                                       |                                                                                               |
| 031162100                                                                          | AMGEN ORD                          |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.      | 5,090.000                       | 1,141,389     | XXX          | 1,243,812      |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 1,243,812                                                  |                                       | (102,424)                              | (102,424)                           | 8,958                                                           | XXX                                       |                                                                                               |
| 032095101                                                                          | AMPHENOL CL A ORD                  |                                      | 08/24/2021       | Various                       | 11,430.000                      | 977,654       | XXX          | 833,973        | 251,732                                              | (33,029)                                           |                                                |                                                            | (33,029)                                          |                                                        | 833,973                                                    |                                       | 143,681                                | 143,681                             | 3,315                                                           | XXX                                       |                                                                                               |
| 032654105                                                                          | ANALOG DEVICES ORD                 |                                      | 03/26/2021       | Various                       | 4,505.000                       | 695,370       | XXX          | 495,677        | 665,524                                              | (169,846)                                          |                                                |                                                            | (169,846)                                         |                                                        | 495,677                                                    |                                       | 199,692                                | 199,692                             | 1,107                                                           | XXX                                       |                                                                                               |
| 035710409                                                                          | ANNALY CAPITAL MANAGEMENT REIT ORD |                                      | 08/24/2021       | Various                       | 29,561.000                      | 257,513       | XXX          | 244,419        | 69,383                                               | (3,798)                                            |                                                |                                                            | (3,798)                                           |                                                        | 244,419                                                    |                                       | 13,094                                 | 13,094                              | 14,813                                                          | XXX                                       |                                                                                               |
| 036752103                                                                          | ANTHEM ORD                         |                                      | 04/15/2021       | Various                       | 1,430.000                       | 530,322       | XXX          | 422,522        | 459,159                                              | (36,637)                                           |                                                |                                                            | (36,637)                                          |                                                        | 422,522                                                    |                                       | 107,801                                | 107,801                             | 1,571                                                           | XXX                                       |                                                                                               |
| 03743Q108                                                                          | APA ORD                            |                                      | 07/06/2021       | MORGAN STANLEY CO             | 2,540.000                       | 52,696        | XXX          | 84,704         | 36,017                                               | 48,687                                             |                                                |                                                            | 48,687                                            |                                                        | 84,704                                                     |                                       | (32,008)                               | (32,008)                            | 127                                                             | XXX                                       |                                                                                               |
| 03748R747                                                                          | APARTMENT INVST MGT CL A REIT ORD  |                                      | 01/07/2021       | INSTINET                      | 471.000                         | 2,355         | XXX          | 25,997         | 2,487                                                | 23,510                                             |                                                |                                                            | 23,510                                            |                                                        | 25,997                                                     |                                       | (23,642)                               | (23,642)                            |                                                                 | XXX                                       |                                                                                               |
| 03750L109                                                                          | APARTMENT INCOME REIT ORD          |                                      | 08/24/2021       | MORGAN STANLEY CO             | 12,580.000                      | 623,023       | XXX          | 517,490        | 18,091                                               | (217)                                              |                                                |                                                            | (217)                                             |                                                        | 517,490                                                    |                                       | 105,533                                | 105,533                             | 10,916                                                          | XXX                                       |                                                                                               |
| 03768E105                                                                          | APOLLO GLOBAL MANAGEMENT CL A ORD  |                                      | 07/06/2021       | MORGAN STANLEY CO             | 27,880.000                      | 1,771,718     | XXX          | 1,359,004      |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 1,359,004                                                  |                                       | 412,714                                | 412,714                             | 24,650                                                          | XXX                                       |                                                                                               |
| 03784Y200                                                                          | APPLE HOSPITALITY REIT ORD         |                                      | 07/06/2021       | MORGAN STANLEY CO             | 4,415.000                       | 65,598        | XXX          | 57,820         | 56,998                                               | 823                                                |                                                |                                                            | 823                                               |                                                        | 57,820                                                     |                                       | 7,778                                  | 7,778                               | 88                                                              | XXX                                       |                                                                                               |
| 03852U106                                                                          | ARAMARK ORD                        |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.      | 360.000                         | 12,297        | XXX          | 8,001          | 13,853                                               | (5,852)                                            |                                                |                                                            | (5,852)                                           |                                                        | 8,001                                                      |                                       | 4,296                                  | 4,296                               | 119                                                             | XXX                                       |                                                                                               |
| 039483102                                                                          | ARCHER DANIELS MIDLAND ORD         |                                      | 08/24/2021       | Various                       | 29,845.000                      | 1,713,672     | XXX          | 1,451,574      | 859,491                                              | (142,107)                                          |                                                |                                                            | (142,107)                                         |                                                        | 1,451,574                                                  |                                       | 262,098                                | 262,098                             | 14,204                                                          | XXX                                       |                                                                                               |
| 04247X102                                                                          | ARMSTRONG WORLD INDUSTRIES ORD     |                                      | 02/17/2021       | JP MORGAN SECURITIES LLC      | 480.000                         | 38,869        | XXX          | 37,809         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 37,809                                                     |                                       | 1,060                                  | 1,060                               |                                                                 | XXX                                       |                                                                                               |
| 044186104                                                                          | ASHLAND GLOBAL ORD                 |                                      | 03/02/2021       | Various                       | 4,070.000                       | 353,445       | XXX          | 322,015        | 322,344                                              | (329)                                              |                                                |                                                            | (329)                                             |                                                        | 322,015                                                    |                                       | 31,431                                 | 31,431                              | 934                                                             | XXX                                       |                                                                                               |
| 045487105                                                                          | ASSOCIATED BANCORP ORD             |                                      | 01/07/2021       | INSTINET                      | 11,475.000                      | 223,457       | XXX          | 183,410        | 195,649                                              | (12,239)                                           |                                                |                                                            | (12,239)                                          |                                                        | 183,410                                                    |                                       | 40,047                                 | 40,047                              |                                                                 | XXX                                       |                                                                                               |
| 049560105                                                                          | ATMOS ENERGY ORD                   |                                      | 01/07/2021       | INSTINET                      | 1,896.000                       | 131,279       | XXX          | 145,605        | 137,896                                              | 7,709                                              |                                                |                                                            | 7,709                                             |                                                        | 145,605                                                    |                                       | (14,326)                               | (14,326)                            |                                                                 | XXX                                       |                                                                                               |
| 052769106                                                                          | AUTODESK ORD                       |                                      | 07/06/2021       | Various                       | 1,440.000                       | 419,759       | XXX          | 348,482        | 451,903                                              | (103,422)                                          |                                                |                                                            | (103,422)                                         |                                                        | 348,482                                                    |                                       | 71,278                                 | 71,278                              |                                                                 | XXX                                       |                                                                                               |
| 053015103                                                                          | AUTOMATIC DATA PROCESSING ORD      |                                      | 01/07/2021       | INSTINET                      | 2,020.000                       | 341,206       | XXX          | 296,909        | 355,924                                              | (59,015)                                           |                                                |                                                            | (59,015)                                          |                                                        | 296,909                                                    |                                       | 44,297                                 | 44,297                              | 1,879                                                           | XXX                                       |                                                                                               |
| 053484101                                                                          | AVALONBAY COMMUNITIES REIT ORD     |                                      | 04/15/2021       | Various                       | 1,545.000                       | 288,067       | XXX          | 319,857        | 235,832                                              | 70,660                                             |                                                |                                                            | 70,660                                            |                                                        | 319,857                                                    |                                       | (31,790)                               | (31,790)                            | 2,457                                                           | XXX                                       |                                                                                               |
| 05351W103                                                                          | AVANGRID ORD                       |                                      | 07/06/2021       | MORGAN STANLEY CO             | 8,015.000                       | 369,440       | XXX          | 391,849        | 333,603                                              | 27,138                                             |                                                |                                                            | 27,138                                            |                                                        | 391,849                                                    |                                       | (22,409)                               | (22,409)                            | 3,824                                                           | XXX                                       |                                                                                               |
| 053611109                                                                          | AVERY DENNISON ORD                 |                                      | 01/07/2021       | INSTINET                      | 690.000                         | 112,045       | XXX          | 81,252         | 107,026                                              | (25,774)                                           |                                                |                                                            | (25,774)                                          |                                                        | 81,252                                                     |                                       | 30,792                                 | 30,792                              |                                                                 | XXX                                       |                                                                                               |
| 053807103                                                                          | AVNET ORD                          |                                      | 07/06/2021       | MORGAN STANLEY CO             | 615.000                         | 23,915        | XXX          | 23,949         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 23,949                                                     |                                       | (34)                                   | (34)                                | 264                                                             | XXX                                       |                                                                                               |
| 05722G100                                                                          | BAKER HUGHES CL A ORD              |                                      | 08/24/2021       | Various                       | 3,280.000                       | 71,243        | XXX          | 77,435         | 68,388                                               | 9,047                                              |                                                |                                                            | 9,047                                             |                                                        | 77,435                                                     |                                       | (6,191)                                | (6,191)                             | 1,600                                                           | XXX                                       |                                                                                               |
| 060505104                                                                          | BANK OF AMERICA ORD                |                                      | 02/17/2021       | JP MORGAN SECURITIES LLC      | 6,645.000                       | 227,841       | XXX          | 218,330        | 201,410                                              | 16,920                                             |                                                |                                                            | 16,920                                            |                                                        | 218,330                                                    |                                       | 9,511                                  | 9,511                               |                                                                 | XXX                                       |                                                                                               |

QE05.2

QE05.3

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

| 1                       | 2                                                                | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                        | 5                                         | 6                               | 7                      | 8              | 9                      | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
|-------------------------|------------------------------------------------------------------|--------------------------------------|--------------------------|-------------------------------------------|---------------------------------|------------------------|----------------|------------------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------------|
|                         |                                                                  |                                      |                          |                                           |                                 |                        |                |                        |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| CUSIP<br>Identification | Description                                                      |                                      | Disposal<br>Date         | Name of<br>Purchaser                      | Number<br>of Shares<br>of Stock | Consideration          | Par<br>Value   | Actual<br>Cost         | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |                                                                                                     |
| 064058100<br>06417N103  | BANK OF NEW YORK MELLON ORD<br>BANK OZK ORD                      |                                      | 08/24/2021<br>04/15/2021 | Various<br>JP MORGAN SECURITIES<br>LLC    | 32,865.000<br>6,610.000         | 1,537,459<br>262,943   | X X X<br>X X X | 1,510,225<br>233,311   |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 1,510,225<br>233,311                                       |                                                   | 27,233<br>29,632                       | 27,233<br>29,632                    | 13,221<br>2,957                                                 | X X X<br>X X X                            |                                                                                                     |
| 071813109<br>075887109  | BAXTER INTERNATIONAL ORD<br>BECTON DICKINSON ORD                 |                                      | 08/24/2021<br>03/26/2021 | NATIONAL FINL SVCS CORP.<br>Various       | 605.000<br>3,204.000            | 45,278<br>784,961      | X X X<br>X X X | 48,868<br>847,853      |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 233,311<br>48,868                                          |                                                   | 29,632<br>(3,590)                      | 29,632<br>(3,590)                   | 2,957<br>991                                                    | X X X<br>X X X                            |                                                                                                     |
| 084310101<br>084670702  | BERKELEY LIGHTS ORD<br>BERKSHIRE HATHAWAY CL B ORD               |                                      | 07/06/2021<br>03/26/2021 | Various<br>Various                        | 2,340.000<br>10,235.000         | 109,618<br>2,403,234   | X X X<br>X X X | 104,609<br>2,058,357   | 801,705                                              | 46,148                                             |                                                |                                                            | 46,148                                            |                                                        | 847,853<br>104,609                                         |                                                   | (62,892)<br>5,009                      | (62,892)<br>5,009                   | 991<br>5,009                                                    | X X X<br>X X X                            |                                                                                                     |
| 09062X103<br>09073M104  | BIOGEN ORD<br>BIO TECHNE ORD                                     |                                      | 08/24/2021<br>07/06/2021 | Various<br>MORGAN STANLEY CO              | 2,455.000<br>1,150.000          | 675,774<br>521,573     | X X X<br>X X X | 515,430<br>395,126     |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 2,058,357<br>676,691                                       |                                                   | 344,878<br>(917)                       | 344,878<br>(917)                    |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 09247X101<br>097023105  | BLACKROCK ORD<br>BOEING ORD                                      |                                      | 08/24/2021<br>08/24/2021 | Various<br>Various                        | 665.000<br>1,985.000            | 531,498<br>438,672     | X X X<br>X X X | 348,736<br>341,990     |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 41,226<br>395,126                                          |                                                   | 515,430<br>126,447                     | 41,226<br>126,447                   |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 099724106<br>101121101  | BORGWARNER ORD<br>BOSTON PROPERTIES REIT ORD                     |                                      | 03/26/2021<br>03/26/2021 | Various<br>Various                        | 12,720.000<br>1,025.000         | 573,750<br>94,639      | X X X<br>X X X | 492,258<br>123,900     | 491,501                                              | 757                                                |                                                |                                                            | 757                                               |                                                        | 492,258<br>123,900                                         |                                                   | 81,492<br>(29,260)                     | 81,492<br>(29,260)                  | 1,171<br>862                                                    | X X X<br>X X X                            |                                                                                                     |
| 101137107<br>109194100  | BOSTON SCIENTIFIC ORD<br>BRIGHT HORIZONS FAMILY<br>SOLUTIONS ORD |                                      | 03/02/2021<br>08/24/2021 | Various<br>Various                        | 9,235.000<br>1,860.000          | 350,302<br>269,148     | X X X<br>X X X | 354,427<br>206,570     | 331,998                                              | 22,429                                             |                                                |                                                            | 22,429                                            |                                                        | 354,427<br>206,570                                         |                                                   | (4,126)<br>62,579                      | (4,126)<br>62,579                   |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 110122108<br>11120U105  | BRISTOL MYERS SQUIBB ORD<br>BRIXMOR PROPERTY GROUP REIT<br>ORD   |                                      | 04/15/2021<br>02/17/2021 | Various<br>Various                        | 20,380.000<br>2,050.000         | 1,306,916<br>33,552    | X X X<br>X X X | 1,265,002<br>33,873    | 1,264,171                                            | 830                                                |                                                |                                                            | 830                                               |                                                        | 1,265,002<br>33,873                                        |                                                   | 41,915<br>(321)                        | 41,915<br>(321)                     | 18,240<br>441                                                   | X X X<br>X X X                            |                                                                                                     |
| 11135F101<br>116794108  | BROADCOM ORD<br>BRUKER ORD                                       |                                      | 07/06/2021<br>01/07/2021 | MORGAN STANLEY CO<br>INSTINET             | 6,515.000<br>375.000            | 2,968,033<br>21,575    | X X X<br>X X X | 2,560,302<br>16,268    | 2,193,629                                            | (359,397)                                          |                                                |                                                            | (359,397)                                         |                                                        | 2,560,302<br>16,268                                        |                                                   | 407,731<br>5,307                       | 407,731<br>5,307                    | 21,888                                                          | X X X<br>X X X                            |                                                                                                     |
| 122017106<br>12503M108  | BURLINGTON STORES ORD<br>CBOE GLOBAL MARKETS ORD                 |                                      | 02/17/2021<br>03/02/2021 | JP MORGAN SECURITIES<br>LLC               | 40,000<br>1,015.000             | 10,563<br>99,941       | X X X<br>X X X | 7,354<br>89,870        | 10,462                                               | (3,108)                                            |                                                |                                                            | (3,108)                                           |                                                        | 7,354<br>89,870                                            |                                                   | 3,209<br>10,071                        | 3,209<br>10,071                     |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 12504L109<br>125269100  | CBRE GROUP CL A ORD<br>CF INDUSTRIES HOLDINGS ORD                |                                      | 01/07/2021<br>03/26/2021 | INSTINET<br>Various                       | 415.000<br>5,750.000            | 25,417<br>264,369      | X X X<br>X X X | 25,053<br>238,949      | 26,029                                               | (976)                                              |                                                |                                                            | (976)                                             |                                                        | 25,053<br>238,949                                          |                                                   | 364<br>25,421                          | 364<br>25,421                       |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 12541W209<br>125523100  | CH ROBINSON WORLDWIDE ORD<br>CIGNA ORD                           |                                      | 04/15/2021<br>01/07/2021 | Various<br>INSTINET                       | 8,305.000<br>1,015.000          | 815,330<br>221,674     | X X X<br>X X X | 729,694<br>210,735     | 658,967                                              | (44,215)                                           |                                                |                                                            | (44,215)                                          |                                                        | 729,694<br>210,735                                         |                                                   | 85,636<br>10,939                       | 85,636<br>10,939                    | 5,952                                                           | X X X<br>X X X                            |                                                                                                     |
| 12552Q105<br>125896100  | CME GROUP CL A ORD<br>CMS ENERGY ORD                             |                                      | 03/26/2021<br>03/02/2021 | Various<br>INSTINET                       | 3,825.000<br>3,415.000          | 777,714<br>187,271     | X X X<br>X X X | 707,832<br>199,178     | 696,341                                              | 11,491                                             |                                                |                                                            | 11,491                                            |                                                        | 707,832<br>199,178                                         |                                                   | 69,882<br>(11,907)                     | 69,882<br>(11,907)                  | 11,750<br>1,486                                                 | X X X<br>X X X                            |                                                                                                     |
| 126171100<br>126408103  | CNA FINANCIAL ORD<br>CSX ORD                                     |                                      | 08/24/2021<br>01/07/2021 | Various<br>INSTINET                       | 22,955.000<br>485.000           | 1,029,910<br>45,520    | X X X<br>X X X | 935,864<br>32,589      | 128,763                                              | (18,138)                                           |                                                |                                                            | (18,138)                                          |                                                        | 935,864<br>32,589                                          |                                                   | 94,046<br>12,931                       | 94,046<br>12,931                    | 34,672                                                          | X X X<br>X X X                            |                                                                                                     |
| 126650100<br>127097103  | CVS HEALTH ORD<br>CABOT OIL & GAS ORD                            |                                      | 08/24/2021<br>Various    | Various                                   | 20,225.000<br>8,785.000         | 1,569,698<br>145,690   | X X X<br>X X X | 1,208,351<br>155,320   | 1,381,368                                            | (173,017)                                          |                                                |                                                            | (173,017)                                         |                                                        | 1,208,351<br>155,320                                       |                                                   | 361,347<br>(9,630)                     | 361,347<br>(9,630)                  | 21,583<br>1,050                                                 | X X X<br>X X X                            |                                                                                                     |
| 134429109<br>143130102  | CAMPBELL SOUP ORD<br>CARMAX ORD                                  |                                      | 03/26/2021<br>08/24/2021 | CITIGROUP GLOBAL<br>MARKETS INC.          | 1,805.000<br>890.000            | 90,185<br>87,213       | X X X<br>X X X | 82,065<br>87,213       |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 82,065<br>87,213                                           |                                                   | 8,120<br>23,078                        | 8,120<br>23,078                     |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 14316J108<br>143658300  | CARLYLE GROUP ORD<br>CARNIVAL ORD                                |                                      | 08/24/2021<br>07/06/2021 | Various<br>MORGAN STANLEY CO              | 10,765.000<br>10,365.000        | 436,765<br>261,109     | X X X<br>X X X | 314,379<br>482,510     | 304,496                                              | (24,255)                                           |                                                |                                                            | (24,255)                                          |                                                        | 314,379<br>482,510                                         |                                                   | 122,385<br>(221,401)                   | 122,385<br>(221,401)                | 4,821                                                           | X X X<br>X X X                            |                                                                                                     |
| 149123101<br>150870103  | CATERPILLAR ORD<br>CELANESE ORD                                  |                                      | 08/24/2021<br>08/24/2021 | NATIONAL FINL SVCS CORP.<br>Various       | 7,290.000<br>9,090.000          | 1,546,559<br>1,423,914 | X X X<br>X X X | 1,113,355<br>1,296,588 | 1,326,926                                            | (213,571)                                          |                                                |                                                            | (213,571)                                         |                                                        | 1,113,355<br>1,296,588                                     |                                                   | 433,204<br>127,326                     | 433,204<br>127,326                  | 23,109<br>14,504                                                | X X X<br>X X X                            |                                                                                                     |
| 15135B101<br>15189T107  | CENTENE ORD<br>CENTERPOINT ENERGY ORD                            |                                      | 02/17/2021<br>02/17/2021 | JP MORGAN SECURITIES<br>LLC               | 6,210.000<br>16,810.000         | 364,001<br>359,215     | X X X<br>X X X | 421,264<br>377,367     | 112,256                                              | 8,576                                              |                                                |                                                            | 8,576                                             |                                                        | 421,264<br>377,367                                         |                                                   | (57,263)<br>(18,152)                   | (57,263)<br>(18,152)                |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 15677J108<br>15912K100  | CERIDIAN HCM HOLDING ORD<br>CHANGE HEALTHCARE ORD                |                                      | 02/17/2021<br>08/24/2021 | JP MORGAN SECURITIES<br>LLC               | 1,180.000<br>8,610.000          | 112,484<br>201,068     | X X X<br>X X X | 94,352<br>117,766      | 125,741                                              | (31,388)                                           |                                                |                                                            | (31,388)                                          |                                                        | 94,352<br>117,766                                          |                                                   | 18,132<br>83,303                       | 18,132<br>83,303                    |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 163092109<br>163851108  | CHEGG ORD<br>CHEMOURS ORD                                        |                                      | 08/24/2021<br>08/24/2021 | NATIONAL FINL SVCS CORP.<br>Not Available | 480.000<br>235.000              | 38,845<br>7,888        | X X X<br>X X X | 41,260<br>8,043        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 41,260<br>8,043                                            |                                                   | (2,415)<br>(155)                       | (2,415)<br>(155)                    |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 166764100<br>169905106  | CHEVRON ORD<br>CHOICE HOTELS INTERNATIONAL ORD                   |                                      | 08/24/2021<br>07/06/2021 | Various<br>Various                        | 10,510.000<br>1,460.000         | 1,038,969<br>163,019   | X X X<br>X X X | 887,570<br>139,585     | 887,570                                              | 386,457                                            |                                                |                                                            | 386,457                                           |                                                        | 1,274,026<br>139,585                                       |                                                   | (235,058)<br>23,433                    | (235,058)<br>23,433                 | 24,774<br>113                                                   | X X X<br>X X X                            |                                                                                                     |
| 172062101<br>17275R102  | CINCINNATI FINANCIAL ORD<br>CISCO SYSTEMS ORD                    |                                      | 03/26/2021<br>03/26/2021 | CITIGROUP GLOBAL<br>MARKETS INC.          | 4,795.000<br>14,685.000         | 507,099<br>759,632     | X X X<br>X X X | 295,477<br>681,659     | 418,939                                              | (123,462)                                          |                                                |                                                            | (123,462)                                         |                                                        | 295,477<br>681,659                                         |                                                   | 211,622<br>77,973                      | 211,622<br>77,973                   | 5,898                                                           | X X X<br>X X X                            |                                                                                                     |
| 172967424<br>174610105  | CITIGROUP ORD<br>CITIZENS FINANCIAL GROUP ORD                    |                                      | 08/24/2021<br>08/24/2021 | Adjustment<br>Various                     | 20,635.000<br>64,730.000        | 1,453,179<br>2,841,097 | X X X<br>X X X | 1,096,593<br>2,525,975 | 1,272,354                                            | (175,761)                                          |                                                |                                                            | (175,761)                                         |                                                        | 1,096,593<br>2,525,975                                     |                                                   | 356,585<br>315,121                     | 356,585<br>315,121                  | 17,545                                                          | X X X<br>X X X                            |                                                                                                     |
| 177376100<br>189054109  | CITRIX SYSTEMS ORD<br>CLOROX ORD                                 |                                      | 01/07/2021<br>08/24/2021 | INSTINET<br>Various                       | 675.000<br>8,595.000            | 86,288<br>1,480,364    | X X X<br>X X X | 93,416<br>1,631,662    | 87,818                                               | 5,598                                              |                                                |                                                            | 5,598                                             |                                                        | 93,416<br>1,631,662                                        |                                                   | (7,128)<br>(151,298)                   | (7,128)<br>(151,298)                |                                                                 | X X X<br>X X X                            |                                                                                                     |
| 191216100<br>192446102  | COCA-COLA ORD<br>COGNIZANT TECHNOLOGY SOLUTN CL<br>A ORD         |                                      | 07/06/2021<br>08/24/2021 | Various<br>Various                        | 21,535.000<br>7,899.000         | 1,111,556<br>612,586   | X X X<br>X X X | 1,074,606<br>507,421   | 1,180,979                                            | (106,373)                                          |                                                |                                                            | (106,373)                                         |                                                        | 1,074,606<br>507,421                                       |                                                   | 36,949<br>105,165                      | 36,949<br>105,165                   | 7,867                                                           | X X X<br>X X X                            |                                                                                                     |
| 194162103<br>194162103  | COLGATE PALMOLIVE ORD<br>COLGATE PALMOLIVE ORD                   |                                      | 08/24/2021<br>08/24/2021 | Various<br>Various                        | 17,795.000<br>17,795.000        | 1,354,620<br>1,354,620 | X X X<br>X X X | 1,443,072<br>1,443,072 | 164,607                                              | (18,790)                                           |                                                |                                                            | (18,790)                                          |                                                        | 1,443,072<br>1,443,072                                     |                                                   | (88,452)<br>(88,452)                   | (88,452)<br>(88,452)                | 8,011                                                           | X X X<br>X X X                            |                                                                                                     |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

QE05.4

| 1                       | 2                                      | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                            | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                 |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22                                                                                            |
|-------------------------|----------------------------------------|--------------------------------------|------------------|------------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------|
|                         |                                        |                                      |                  |                              |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                              | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                               |
| CUSIP<br>Identification | Description                            |                                      | Disposal<br>Date | Name of<br>Purchaser         | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V. | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
| 198516106               | COLUMBIA SPORTSWEAR ORD                |                                      | 03/02/2021       | INSTINET                     | 260.000                         | 26,871        | X X X        | 26,070         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 26,070                                                     |                                                   | 802                                    | 802                                 |                                                                 | X X X                                     |                                                                                               |
| 20030N101               | COMCAST CL A ORD                       |                                      | 01/07/2021       | INSTINET                     | 3,235.000                       | 163,952       | X X X        | 103,684        | 169,514                                              | (65,830)                                           |                                                |                                                            | (65,830)                        |                                                        | 103,684                                                    |                                                   | 60,268                                 | 60,268                              |                                                                 | X X X                                     |                                                                                               |
| 200340107               | COMERICA ORD                           |                                      | 01/07/2021       | INSTINET                     | 400.000                         | 25,112        | X X X        | 20,774         | 22,344                                               | (1,570)                                            |                                                |                                                            | (1,570)                         |                                                        | 20,774                                                     |                                                   | 4,338                                  | 4,338                               | 272                                                             | X X X                                     |                                                                                               |
| 205887102               | CONAGRA BRANDS ORD                     |                                      | 08/24/2021       | Not Available                | 30,155.000                      | 1,027,479     | X X X        | 1,049,108      | 104,066                                              | 3,086                                              |                                                |                                                            | 3,086                           |                                                        | 1,049,108                                                  |                                                   | (21,629)                               | (21,629)                            | 9,320                                                           | X X X                                     |                                                                                               |
| 20605P101               | CONCHO RESOURCES ORD                   |                                      | 01/15/2021       | Unknown                      | 4,186.000                       | 233,878       | X X X        | 233,878        | 244,253                                              | (10,375)                                           |                                                |                                                            | (10,375)                        |                                                        | 233,878                                                    |                                                   |                                        |                                     |                                                                 | X X X                                     |                                                                                               |
| 20825C104               | CONOCOPHILLIPS ORD                     |                                      | 08/24/2021       | Various                      | 755.560                         | 39,643        | X X X        | 44,495         | 30,215                                               | 14,280                                             |                                                |                                                            | 14,280                          |                                                        | 44,495                                                     |                                                   | (4,852)                                | (4,852)                             | 477                                                             | X X X                                     |                                                                                               |
| 209115104               | CONSOLIDATED EDISON ORD                |                                      | 08/24/2021       | Various                      | 96,710.000                      | 7,016,099     | X X X        | 6,973,013      | 399,292                                              | 22,467                                             |                                                |                                                            | 22,467                          |                                                        | 6,973,013                                                  |                                                   | 43,086                                 | 43,086                              | 83,282                                                          | X X X                                     |                                                                                               |
| 21036P108               | CONSTELLATION BRANDS CL A ORD          |                                      | 03/02/2021       | INSTINET                     | 2,140.000                       | 467,575       | X X X        | 478,608        | 125,954                                              | (8,021)                                            |                                                |                                                            | (8,021)                         |                                                        | 478,608                                                    |                                                   | (11,034)                               | (11,034)                            | 1,605                                                           | X X X                                     |                                                                                               |
| 21871D103               | CORELOGIC ORD                          |                                      | 06/04/2021       | Various                      | 2,820.000                       | 223,252       | X X X        | 193,999        | 218,042                                              | (24,043)                                           |                                                |                                                            | (24,043)                        |                                                        | 193,999                                                    |                                                   | 29,253                                 | 29,253                              | 688                                                             | X X X                                     |                                                                                               |
| 219350105               | CORNING ORD                            |                                      | 07/06/2021       | Various                      | 45,140.000                      | 1,838,179     | X X X        | 1,697,354      | 679,500                                              | (47,704)                                           |                                                |                                                            | (47,704)                        |                                                        | 1,697,354                                                  |                                                   | 140,825                                | 140,825                             | 17,270                                                          | X X X                                     |                                                                                               |
| 22052L104               | CORTEVA ORD                            |                                      | 08/24/2021       | Various                      | 5,210.000                       | 225,444       | X X X        | 139,013        | 201,731                                              | (62,718)                                           |                                                |                                                            | (62,718)                        |                                                        | 139,013                                                    |                                                   | 86,430                                 | 86,430                              | 1,766                                                           | X X X                                     |                                                                                               |
| 222795502               | COUSINS PROPERTIES REIT ORD            |                                      | 04/15/2021       | Various                      | 3,115.000                       | 110,851       | X X X        | 100,633        | 104,633                                              | (4,000)                                            |                                                |                                                            | (4,000)                         |                                                        | 100,633                                                    |                                                   | 10,218                                 | 10,218                              | 1,829                                                           | X X X                                     |                                                                                               |
| 224399105               | CRANE ORD                              |                                      | 01/07/2021       | INSTINET                     | 3,445.000                       | 286,051       | X X X        | 189,521        | 267,539                                              | (78,018)                                           |                                                |                                                            | (78,018)                        |                                                        | 189,521                                                    |                                                   | 96,530                                 | 96,530                              |                                                                 | X X X                                     |                                                                                               |
| 225310101               | CREDIT ACCEPTANCE ORD                  |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC  | 70.000                          | 25,280        | X X X        | 32,428         | 24,230                                               | 8,198                                              |                                                |                                                            | 8,198                           |                                                        | 32,428                                                     |                                                   | (7,148)                                | (7,148)                             |                                                                 | X X X                                     |                                                                                               |
| 22788C105               | CROWDSTRIKE HOLDINGS CL A ORD          |                                      | 07/06/2021       | MORGAN STANLEY CO            | 3,465.000                       | 914,824       | X X X        | 541,529        | 439,527                                              | (194,101)                                          |                                                |                                                            | (194,101)                       |                                                        | 541,529                                                    |                                                   | 373,295                                | 373,295                             |                                                                 | X X X                                     |                                                                                               |
| 22822V101               | CROWN CASTLE INTERNATIONAL REIT<br>ORD |                                      | 03/02/2021       | Various                      | 980.000                         | 157,552       | X X X        | 168,555        | 156,006                                              | 12,548                                             |                                                |                                                            | 12,548                          |                                                        | 168,555                                                    |                                                   | (11,003)                               | (11,003)                            |                                                                 | X X X                                     |                                                                                               |
| 229663109               | CUBESMART REIT ORD                     |                                      | 03/02/2021       | INSTINET                     | 2,520.000                       | 89,397        | X X X        | 78,762         | 84,697                                               | (5,935)                                            |                                                |                                                            | (5,935)                         |                                                        | 78,762                                                     |                                                   | 10,635                                 | 10,635                              | 857                                                             | X X X                                     |                                                                                               |
| 229899109               | CULLEN FROST BANKERS ORD               |                                      | 03/02/2021       | Various                      | 11,620.000                      | 1,168,903     | X X X        | 938,411        | 1,013,613                                            | (75,202)                                           |                                                |                                                            | (75,202)                        |                                                        | 938,411                                                    |                                                   | 230,492                                | 230,492                             | 2,837                                                           | X X X                                     |                                                                                               |
| 231021106               | CUMMINS ORD                            |                                      | 03/26/2021       | Various                      | 2,625.000                       | 661,390       | X X X        | 470,627        | 596,138                                              | (125,511)                                          |                                                |                                                            | (125,511)                       |                                                        | 470,627                                                    |                                                   | 190,764                                | 190,764                             | 2,207                                                           | X X X                                     |                                                                                               |
| 23283R100               | CYRUSONE REIT ORD                      |                                      | 07/06/2021       | MORGAN STANLEY CO            | 3,960.000                       | 286,051       | X X X        | 291,617        | 289,674                                              | 1,943                                              |                                                |                                                            | 1,943                           |                                                        | 291,617                                                    |                                                   | (5,566)                                | (5,566)                             | 6,059                                                           | X X X                                     |                                                                                               |
| 233331107               | DTE ENERGY ORD                         |                                      | 07/06/2021       | Various                      | 34,090.000                      | 3,987,093     | X X X        | 4,040,388      | 1,447,207                                            | 146,528                                            |                                                |                                                            | 146,528                         |                                                        | 4,040,388                                                  |                                                   | (53,295)                               | (53,295)                            | 36,988                                                          | X X X                                     |                                                                                               |
| 23345M107               | DT MIDSTREAM ORD                       |                                      | 08/24/2021       | Various                      | 1,815.500                       | 80,259        | X X X        | 65,032         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 65,032                                                     |                                                   | 15,227                                 | 15,227                              |                                                                 | X X X                                     |                                                                                               |
| 235851102               | DANAHER ORD                            |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC  | 135.000                         | 32,477        | X X X        | 23,350         | 29,989                                               | (6,639)                                            |                                                |                                                            | (6,639)                         |                                                        | 23,350                                                     |                                                   | 9,126                                  | 9,126                               | 24                                                              | X X X                                     |                                                                                               |
| 244199105               | DEERE ORD                              |                                      | 07/06/2021       | Various                      | 5,295.000                       | 1,836,744     | X X X        | 1,484,330      | 1,090,998                                            | (43,987)                                           |                                                |                                                            | (43,987)                        |                                                        | 1,484,330                                                  |                                                   | 352,414                                | 352,414                             | 12,163                                                          | X X X                                     |                                                                                               |
| 247361702               | DELTA AIR LINES ORD                    |                                      | 07/06/2021       | Various                      | 13,435.000                      | 582,357       | X X X        | 584,221        | 540,221                                              | 44,000                                             |                                                |                                                            | 44,000                          |                                                        | 584,221                                                    |                                                   | (1,864)                                | (1,864)                             |                                                                 | X X X                                     |                                                                                               |
| 25179M103               | DEVON ENERGY ORD                       |                                      | 01/07/2021       | CORPORATE<br>REORGANIZATIONS | 0.030                           | 1             | X X X        | 0              | 0                                                    | 0                                                  |                                                |                                                            | 0                               |                                                        | 0                                                          |                                                   | 0                                      | 0                                   |                                                                 | X X X                                     |                                                                                               |
| 253393102               | DICKS SPORTING ORD                     |                                      | 08/24/2021       | Various                      | 3,130.000                       | 341,331       | X X X        | 210,545        | 52,275                                               | (2,724)                                            |                                                |                                                            | (2,724)                         |                                                        | 210,545                                                    |                                                   | 130,786                                | 130,786                             | 2,269                                                           | X X X                                     |                                                                                               |
| 253868103               | DIGITAL REALTY REIT ORD                |                                      | 03/02/2021       | Various                      | 810.000                         | 109,604       | X X X        | 111,402        | 113,003                                              | (1,601)                                            |                                                |                                                            | (1,601)                         |                                                        | 111,402                                                    |                                                   | (1,798)                                | (1,798)                             | 907                                                             | X X X                                     |                                                                                               |
| 254687106               | WALT DISNEY ORD                        |                                      | 08/24/2021       | Various                      | 3,865.000                       | 706,034       | X X X        | 539,718        | 700,261                                              | (160,542)                                          |                                                |                                                            | (160,542)                       |                                                        | 539,718                                                    |                                                   | 166,316                                | 166,316                             |                                                                 | X X X                                     |                                                                                               |
| 254709108               | DISCOVER FINANCIAL SERVICES ORD        |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.     | 1,180.000                       | 152,907       | X X X        | 59,449         | 106,825                                              | (47,376)                                           |                                                |                                                            | (47,376)                        |                                                        | 59,449                                                     |                                                   | 93,458                                 | 93,458                              | 1,628                                                           | X X X                                     |                                                                                               |
| 25470F302               | DISCOVERY SRS C ORD                    |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC  | 3,515.000                       | 115,249       | X X X        | 137,602        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 137,602                                                    |                                                   | (22,354)                               | (22,354)                            |                                                                 | X X X                                     |                                                                                               |
| 25659T107               | DOLBY LABORATORIES CL A ORD            |                                      | 01/07/2021       | INSTINET                     | 1,170.000                       | 113,613       | X X X        | 80,372         | 113,642                                              | (33,270)                                           |                                                |                                                            | (33,270)                        |                                                        | 80,372                                                     |                                                   | 33,241                                 | 33,241                              |                                                                 | X X X                                     |                                                                                               |
| 25746U109               | DOMINION ENERGY ORD                    |                                      | 07/06/2021       | Various                      | 45,835.000                      | 3,388,699     | X X X        | 3,611,401      | 2,330,072                                            | 212,941                                            |                                                |                                                            | 212,941                         |                                                        | 3,611,401                                                  |                                                   | (222,702)                              | (222,702)                           | 23,033                                                          | X X X                                     |                                                                                               |
| 257651109               | DONALDSON ORD                          |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC  | 1,450.000                       | 87,425        | X X X        | 70,694         | 81,026                                               | (10,332)                                           |                                                |                                                            | (10,332)                        |                                                        | 70,694                                                     |                                                   | 16,731                                 | 16,731                              | 305                                                             | X X X                                     |                                                                                               |
| 25960P109               | DOUGLAS EMMETT REIT ORD                |                                      | 01/07/2021       | INSTINET                     | 300.000                         | 8,216         | X X X        | 10,660         | 8,754                                                | 1,906                                              |                                                |                                                            | 1,906                           |                                                        | 10,660                                                     |                                                   | (2,444)                                | (2,444)                             | 84                                                              | X X X                                     |                                                                                               |
| 260003108               | DOVER ORD                              |                                      | 08/24/2021       | Various                      | 1,465.000                       | 190,315       | X X X        | 133,892        | 184,956                                              | (51,064)                                           |                                                |                                                            | (51,064)                        |                                                        | 133,892                                                    |                                                   | 56,422                                 | 56,422                              | 30                                                              | X X X                                     |                                                                                               |
| 260557103               | DOW ORD                                |                                      | 08/24/2021       | Various                      | 3,890.000                       | 231,298       | X X X        | 141,642        | 215,895                                              | (74,253)                                           |                                                |                                                            | (74,253)                        |                                                        | 141,642                                                    |                                                   | 89,656                                 | 89,656                              | 1,148                                                           | X X X                                     |                                                                                               |
| 264411505               | DUKE REALTY REIT ORD                   |                                      | 03/26/2021       | Various                      | 1,755.000                       | 73,448        | X X X        | 67,531         | 70,147                                               | (2,617)                                            |                                                |                                                            | (2,617)                         |                                                        | 67,531                                                     |                                                   | 5,918                                  | 5,918                               | 379                                                             | X X X                                     |                                                                                               |
| 26441C204               | DUKE ENERGY ORD                        |                                      | 08/24/2021       | Various                      | 49,535.000                      | 4,706,399     | X X X        | 4,478,508      | 1,758,410                                            | (134,998)                                          |                                                |                                                            | (134,998)                       |                                                        | 4,478,508                                                  |                                                   | 227,891                                | 227,891                             | 60,591                                                          | X X X                                     |                                                                                               |
| 26614N102               | DUPONT DE NEMOURS ORD                  |                                      | 08/24/2021       | Various                      | 15,225.000                      | 1,182,257     | X X X        | 760,034        | 1,082,650                                            | (322,616)                                          |                                                |                                                            | (322,616)                       |                                                        | 760,034                                                    |                                                   | 422,223                                | 422,223                             | 1,550                                                           | X X X                                     |                                                                                               |
| 277432100               | EASTMAN CHEMICAL ORD                   |                                      | 07/06/2021       | MORGAN STANLEY CO            | 12,500.000                      | 1,415,062     | X X X        | 1,390,154      |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 1,390,154                                                  |                                                   | 24,907                                 | 24,907                              | 17,250                                                          | X X X                                     |                                                                                               |
| 278265103               | EATON VANCE COM NON VTG ORD            |                                      | 03/02/2021       | Unknown                      | 6,370.000                       | 390,170       | X X X        | 267,522        | 368,181                                              | (169,134)                                          |                                                |                                                            | (169,134)                       |                                                        | 267,522                                                    |                                                   | 122,649                                | 122,649                             | 2,389                                                           | X X X                                     |                                                                                               |
| 278642103               | EBAY ORD                               |                                      | 01/07/2021       | INSTINET                     | 1,755.000                       | 94,124        | X X X        | 85,200         | 88,189                                               | (2,989)                                            |                                                |                                                            | (2,989)                         |                                                        | 85,200                                                     |                                                   | 8,924                                  | 8,924                               |                                                                 | X X X                                     |                                                                                               |
| 278865100               | ECOLAB ORD                             |                                      | 03/26/2021       | Various                      | 4,045.000                       | 857,033       | X X X        | 813,260        | 875,176                                              | (61,916)                                           |                                                |                                                            | (61,916)                        |                                                        | 813,260                                                    |                                                   | 43,773                                 | 43,773                              | 3,108                                                           | X X X                                     |                                                                                               |
| 281020107               | EDISON INTERNATIONAL ORD               |                                      | 07/06/2021       | MORGAN STANLEY CO            | 8,695.000                       | 496,356       | X X X        | 489,009        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 489,009                                                    |                                                   | 7,347                                  | 7,347                               | 11,521                                                          | X X X                                     |                                                                                               |
| 28414H103               | ELANCO ANIMAL HEALTH ORD               |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC  | 1,500.000                       | 45,338        | X X X        | 41,851         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 41,851                                                     |                                                   | 3,487                                  | 3,487                               |                                                                 | X X X                                     |                                                                                               |
| 285512109               | ELECTRONIC ARTS ORD                    |                                      | 03/26/2021       | Various                      | 3,765.000                       | 519,044       | X X X        | 508,601        | 540,654                                              | (32,053)                                           |                                                |                                                            | (32,053)                        |                                                        | 508,601                                                    |                                                   | 10,443                                 | 10,443                              | 418                                                             | X X X                                     |                                                                                               |
| 28618M106               | ELEMENT SOLUTIONS ORD                  |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC  | 2,575.000                       | 50,083        | X X X        | 48,713         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 48,713                                                     |                                                   | 1,371                                  | 1,371                               | 129                                                             | X X X                                     |                                                                                               |
| 291011104               | EMERSON ELECTRIC ORD                   |                                      | 03/26/2021       | Various                      | 4,570.000                       | 407,435       | X X X        | 314,922        | 367,291                                              | (52,369)                                           |                                                |                                                            | (52,369)                        |                                                        | 314,922                                                    |                                                   | 92,513                                 | 92,513                              | 2,308                                                           | X X X                                     |                                                                                               |
| 29261A100               | ENCOMPASS HEALTH ORD                   |                                      | 02/17/2021       | Various                      | 2,655.000                       | 226,088       | X X X        | 182,281        | 219,542                                              | (37,261)                                           |                                                |                                                            | (37,261)                        |                                                        | 182,281                                                    |                                                   | 43,807                                 | 43,807                              | 743                                                             | X X X                                     |                                                                                               |
| 29364G103               | ENTERGY ORD                            |                                      | 08/24/2021       | Various                      | 24,605.000                      | 2,446,651     | X X X        | 2,434,802      | 200,678                                              | 5,978                                              |                                                |                                                            | 5,978                           |                                                        | 2,434,802                                                  |                                                   | 11,849                                 | 11,849                              | 23,375                                                          | X X X                                     |                                                                                               |
| 29415F104               | ENVISTA HOLDINGS ORD                   |                                      | 01/07/2021       | INSTINET                     | 1,605.000                       | 55,720        | X X X        | 35,581         | 54,137                                               | (18,556)                                           |                                                |                                                            | (18,556)                        |                                                        | 35,581                                                     |                                                   | 20,139                                 | 20,139                              |                                                                 | X X X                                     |                                                                                               |
| 294429105               | EQUIFAX ORD                            |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC  | 650.000                         | 113,691       | X X X        | 105,740        | 125,346                                              | (19,606)                                           |                                                |                                                            | (19,606)                        |                                                        | 105,740                                                    |                                                   | 7,951                                  | 7,951                               |                                                                 | X X X                                     |                                                                                               |
| 29472R108               | EQUITY LIFESTYLE PROP REIT ORD         |                                      | 03/02/2021       | INSTINET                     | 460.000                         | 28,156        | X X X        | 29,060         | 29,146                                               | (85)                                               |                                                |                                                            | (85)                            |                                                        | 29,060                                                     |                                                   | (905)                                  | (905)                               | 158                                                             | X X X                                     |                                                                                               |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

| 1                       | 2                                         | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                           | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
|-------------------------|-------------------------------------------|--------------------------------------|------------------|-----------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------------|
|                         |                                           |                                      |                  |                             |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| CUSIP<br>Identification | Description                               |                                      | Disposal<br>Date | Name of<br>Purchaser        | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |                                                                                                     |
| 29476L107               | EQUITY RESIDENTIAL REIT ORD               |                                      | 03/26/2021       | CITIGROUP GLOBAL            |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
|                         |                                           |                                      |                  | MARKETS INC.                | 1,580,000                       | 114,488       | X X X        | 101,836        | 28,751                                               | (2)                                                |                                                |                                                            | (2)                                               |                                                        | 101,836                                                    |                                                   | 12,652                                 | 12,652                              | 1,244                                                           | X X X                                     |                                                                                                     |
| 297178105               | ESSEX PROPERTY REIT ORD                   |                                      | 03/26/2021       | Various                     | 375,000                         | 94,930        | X X X        | 90,255         | 89,033                                               | 1,222                                              |                                                |                                                            | 1,222                                             |                                                        | 90,255                                                     |                                                   | 4,675                                  | 4,675                               | 779                                                             | X X X                                     |                                                                                                     |
| 30034W106               | EVERGY ORD                                |                                      | 08/24/2021       | Various                     | 17,490,000                      | 1,169,206     | X X X        | 977,138        | 674,724                                              | 16,599                                             |                                                |                                                            | 16,599                                            |                                                        | 977,138                                                    |                                                   | 192,068                                | 192,068                             | 24,765                                                          | X X X                                     |                                                                                                     |
| 30040W108               | EVERSOURCE ENERGY ORD                     |                                      | 08/24/2021       | Various                     | 23,571,000                      | 2,113,894     | X X X        | 2,028,369      | 976,352                                              | 62,008                                             |                                                |                                                            | 62,008                                            |                                                        | 2,028,369                                                  |                                                   | 85,525                                 | 85,525                              | 14,803                                                          | X X X                                     |                                                                                                     |
| 30161N101               | EXELON ORD                                |                                      | 08/24/2021       | Various                     | 51,695,000                      | 2,370,557     | X X X        | 2,073,318      | 250,872                                              | (25,141)                                           |                                                |                                                            | (25,141)                                          |                                                        | 2,073,318                                                  |                                                   | 297,239                                | 297,239                             | 33,823                                                          | X X X                                     |                                                                                                     |
| 30161Q104               | EXELIXIS ORD                              |                                      | 08/24/2021       | Various                     | 2,150,000                       | 44,516        | X X X        | 44,405         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 44,405                                                     |                                                   | 111                                    | 111                                 |                                                                 | X X X                                     |                                                                                                     |
| 30212P303               | EXPEDIA GROUP ORD                         |                                      | 07/06/2021       | MORGAN STANLEY CO           | 2,590,000                       | 428,493       | X X X        | 370,392        | 172,120                                              | (22,328)                                           |                                                |                                                            | (22,328)                                          |                                                        | 370,392                                                    |                                                   | 58,101                                 | 58,101                              |                                                                 | X X X                                     |                                                                                                     |
| 302130109               | EXPEDITORS INTERNATIONAL OF<br>WASN ORD   |                                      | 01/07/2021       | INSTINET                    | 650,000                         | 61,277        | X X X        | 58,497         | 61,822                                               | (3,324)                                            |                                                |                                                            | (3,324)                                           |                                                        | 58,497                                                     |                                                   | 2,780                                  | 2,780                               |                                                                 | X X X                                     |                                                                                                     |
| 30225T102               | EXTRA SPACE STORAGE REIT ORD              |                                      | 02/17/2021       | Various                     | 720,000                         | 78,590        | X X X        | 85,043         | 83,419                                               | 1,623                                              |                                                |                                                            | 1,623                                             |                                                        | 85,043                                                     |                                                   | (6,452)                                | (6,452)                             |                                                                 | X X X                                     |                                                                                                     |
| 30231G102               | EXXON MOBIL ORD                           |                                      | 07/06/2021       | Various                     | 30,820,000                      | 1,811,593     | X X X        | 2,353,992      | 1,270,400                                            | 1,083,592                                          |                                                |                                                            | 1,083,592                                         |                                                        | 2,353,992                                                  |                                                   | (542,399)                              | (542,399)                           | 39,137                                                          | X X X                                     |                                                                                                     |
| 302445101               | FLIR SYSTEMS ORD                          |                                      | 05/17/2021       | INSTINET                    | 4,815,000                       | 274,544       | X X X        | 206,412        | 188,250                                              | (9,894)                                            |                                                |                                                            | (9,894)                                           |                                                        | 206,412                                                    |                                                   | 68,132                                 | 68,132                              | 617                                                             | X X X                                     |                                                                                                     |
| 302491303               | FMC ORD                                   |                                      | 07/06/2021       | MORGAN STANLEY CO           | 3,135,000                       | 334,044       | X X X        | 335,048        | 329,274                                              | (23,007)                                           |                                                |                                                            | (23,007)                                          |                                                        | 335,048                                                    |                                                   | (1,005)                                | (1,005)                             | 4,385                                                           | X X X                                     |                                                                                                     |
| 302520101               | FNB ORD                                   |                                      | 07/06/2021       | MORGAN STANLEY CO           | 4,275,000                       | 50,848        | X X X        | 54,009         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 54,009                                                     |                                                   | (3,161)                                | (3,161)                             | 1,026                                                           | X X X                                     |                                                                                                     |
| 311900104               | FASTENAL ORD                              |                                      | 08/24/2021       | Various                     | 19,815,000                      | 1,057,823     | X X X        | 968,257        | 361,342                                              | (7,290)                                            |                                                |                                                            | (7,290)                                           |                                                        | 968,257                                                    |                                                   | 89,566                                 | 89,566                              | 13,968                                                          | X X X                                     |                                                                                                     |
| 313747206               | FEDERAL REIT ORD                          |                                      | 04/15/2021       | Various                     | 1,260,000                       | 115,765       | X X X        | 115,442        | 107,251                                              | 8,191                                              |                                                |                                                            | 8,191                                             |                                                        | 115,442                                                    |                                                   | 323                                    | 323                                 | 1,807                                                           | X X X                                     |                                                                                                     |
| 31428X106               | FEDEX ORD                                 |                                      | 08/24/2021       | Various                     | 3,910,000                       | 1,074,996     | X X X        | 742,655        | 1,015,114                                            | (272,459)                                          |                                                |                                                            | (272,459)                                         |                                                        | 742,655                                                    |                                                   | 332,341                                | 332,341                             | 4,739                                                           | X X X                                     |                                                                                                     |
| 31620M106               | FIDELITY NATIONAL INFORMATN SVCS<br>ORD   |                                      | 07/06/2021       | Various                     | 3,450,000                       | 481,518       | X X X        | 493,355        | 488,037                                              | 5,318                                              |                                                |                                                            | 5,318                                             |                                                        | 493,355                                                    |                                                   | (11,837)                               | (11,837)                            | 1,018                                                           | X X X                                     |                                                                                                     |
| 31620R303               | FIDELITY NATIONAL FINANCIAL ORD           |                                      | 01/07/2021       | INSTINET                    | 3,390,000                       | 132,327       | X X X        | 143,620        | 132,515                                              | 11,105                                             |                                                |                                                            | 11,105                                            |                                                        | 143,620                                                    |                                                   | (11,294)                               | (11,294)                            |                                                                 | X X X                                     |                                                                                                     |
| 316773100               | FIFTH THIRD BANCORP ORD                   |                                      | 07/06/2021       | Various                     | 57,695,000                      | 2,027,011     | X X X        | 1,789,522      | 805,182                                              | (46,211)                                           |                                                |                                                            | (46,211)                                          |                                                        | 1,789,522                                                  |                                                   | 237,489                                | 237,489                             | 26,847                                                          | X X X                                     |                                                                                                     |
| 31847R102               | FIRST AMERICAN FINANCIAL ORD              |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 515,000                         | 35,712        | X X X        | 27,145         | 26,589                                               | 556                                                |                                                |                                                            | 556                                               |                                                        | 27,145                                                     |                                                   | 8,567                                  | 8,567                               | 474                                                             | X X X                                     |                                                                                                     |
| 320517105               | FIRST HORIZON ORD                         |                                      | 07/06/2021       | MORGAN STANLEY CO           | 66,950,000                      | 1,114,725     | X X X        | 1,046,545      | 112,926                                              | (2,728)                                            |                                                |                                                            | (2,728)                                           |                                                        | 1,046,545                                                  |                                                   | 68,180                                 | 68,180                              | 21,413                                                          | X X X                                     |                                                                                                     |
| 32051X108               | FIRST HAWAIIAN ORD                        |                                      | 08/24/2021       | Various                     | 28,965,000                      | 812,823       | X X X        | 749,357        | 66,849                                               | (3,017)                                            |                                                |                                                            | (3,017)                                           |                                                        | 749,357                                                    |                                                   | 63,466                                 | 63,466                              | 11,567                                                          | X X X                                     |                                                                                                     |
| 32054K103               | FIRST INDUSTRIAL REALTY TRUST ORD         |                                      | 03/26/2021       | Various                     | 5,490,000                       | 246,457       | X X X        | 232,794        | 231,294                                              | 1,500                                              |                                                |                                                            | 1,500                                             |                                                        | 232,794                                                    |                                                   | 13,663                                 | 13,663                              | 1,373                                                           | X X X                                     |                                                                                                     |
| 336433107               | FIRST SOLAR ORD                           |                                      | 08/24/2021       | Various                     | 1,600,000                       | 127,142       | X X X        | 122,349        | 97,436                                               | (37,980)                                           |                                                |                                                            | (37,980)                                          |                                                        | 122,349                                                    |                                                   | 4,792                                  | 4,792                               |                                                                 | X X X                                     |                                                                                                     |
| 337738108               | FISERV ORD                                |                                      | 03/02/2021       | INSTINET                    | 75,000                          | 8,716         | X X X        | 8,341          |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 8,341                                                      |                                                   | 375                                    | 375                                 |                                                                 | X X X                                     |                                                                                                     |
| 343498101               | FLOWERS FOODS ORD                         |                                      | 07/06/2021       | Various                     | 22,695,000                      | 534,662       | X X X        | 515,587        | 513,588                                              | 1,999                                              |                                                |                                                            | 1,999                                             |                                                        | 515,587                                                    |                                                   | 19,074                                 | 19,074                              | 6,287                                                           | X X X                                     |                                                                                                     |
| 34354P105               | FLOWSERVE ORD                             |                                      | 03/26/2021       | CITIGROUP GLOBAL            |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
|                         |                                           |                                      |                  | MARKETS INC.                | 2,150,000                       | 84,001        | X X X        | 81,501         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 81,501                                                     |                                                   | 2,500                                  | 2,500                               | 430                                                             | X X X                                     |                                                                                                     |
| 345370860               | FORD MOTOR ORD                            |                                      | 04/15/2021       | Various                     | 1,980,000                       | 24,614        | X X X        | 22,794         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 22,794                                                     |                                                   | 1,820                                  | 1,820                               |                                                                 | X X X                                     |                                                                                                     |
| 34964C106               | FORTUNE BRANDS HOME AND<br>SECURITY ORD   |                                      | 03/26/2021       | Various                     | 2,070,000                       | 178,751       | X X X        | 150,026        | 177,440                                              | (27,415)                                           |                                                |                                                            | (27,415)                                          |                                                        | 150,026                                                    |                                                   | 28,725                                 | 28,725                              | 511                                                             | X X X                                     |                                                                                                     |
| 35137L105               | FOX CL A ORD                              |                                      | 04/15/2021       | Various                     | 4,095,000                       | 155,127       | X X X        | 130,580        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 130,580                                                    |                                                   | 24,546                                 | 24,546                              | 729                                                             | X X X                                     |                                                                                                     |
| 354613101               | FRANKLIN RESOURCES ORD                    |                                      | 03/26/2021       | Various                     | 39,985,000                      | 1,026,888     | X X X        | 817,893        | 999,225                                              | (181,332)                                          |                                                |                                                            | (181,332)                                         |                                                        | 817,893                                                    |                                                   | 208,995                                | 208,995                             | 11,196                                                          | X X X                                     |                                                                                                     |
| 35671D857               | FREEMPORT MCMORAN ORD                     |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 165,000                         | 5,809         | X X X        | 2,197          | 4,293                                                | (2,096)                                            |                                                |                                                            | (2,096)                                           |                                                        | 2,197                                                      |                                                   | 3,612                                  | 3,612                               | 25                                                              | X X X                                     |                                                                                                     |
| 363576109               | ARTHUR J GALLAGHER ORD                    |                                      | 03/26/2021       | CITIGROUP GLOBAL            |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
|                         |                                           |                                      |                  | MARKETS INC.                | 761,000                         | 94,971        | X X X        | 71,724         | 94,143                                               | (22,419)                                           |                                                |                                                            | (22,419)                                          |                                                        | 71,724                                                     |                                                   | 23,247                                 | 23,247                              | 365                                                             | X X X                                     |                                                                                                     |
| 36467J108               | GAMING AND LEISURE PROPERTIES<br>REIT ORD |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC | 5,145,000                       | 228,519       | X X X        | 192,561        | 218,148                                              | (25,587)                                           |                                                |                                                            | (25,587)                                          |                                                        | 192,561                                                    |                                                   | 35,958                                 | 35,958                              | 1,225                                                           | X X X                                     |                                                                                                     |
| 364760108               | GAP ORD                                   |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 80,000                          | 2,298         | X X X        | 1,986          | 1,615                                                | 371                                                |                                                |                                                            | 371                                               |                                                        | 1,986                                                      |                                                   | 312                                    | 312                                 | 29                                                              | X X X                                     |                                                                                                     |
| 369550108               | GENERAL DYNAMICS ORD                      |                                      | 04/15/2021       | Various                     | 8,265,000                       | 1,516,270     | X X X        | 1,228,629      | 671,922                                              | (11,682)                                           |                                                |                                                            | (11,682)                                          |                                                        | 1,228,629                                                  |                                                   | 287,642                                | 287,642                             | 18,772                                                          | X X X                                     |                                                                                                     |
| 369604103               | GENERAL ELECTRIC ORD                      |                                      | 08/02/2021       | Various                     | 174,778,000                     | 1,650,711     | X X X        | 1,539,950      | 1,229,720                                            | (449,784)                                          |                                                |                                                            | (449,784)                                         |                                                        | 1,539,950                                                  |                                                   | 110,761                                | 110,761                             | 4,341                                                           | X X X                                     |                                                                                                     |
| 369604301               | GENERAL ELECTRIC ORD                      |                                      | 08/24/2021       | Various                     | 2,055,500                       | 211,186       | X X X        | 117,525        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 117,525                                                    |                                                   | 93,661                                 | 93,661                              |                                                                 | X X X                                     |                                                                                                     |
| 37045V100               | GENERAL MOTORS ORD                        |                                      | 01/07/2021       | INSTINET                    | 2,770,000                       | 119,745       | X X X        | 53,718         | 115,343                                              | (61,625)                                           |                                                |                                                            | (61,625)                                          |                                                        | 53,718                                                     |                                                   | 66,027                                 | 66,027                              |                                                                 | X X X                                     |                                                                                                     |
| 371901109               | GENTEX ORD                                |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 10,425,000                      | 327,630       | X X X        | 283,047        | 353,720                                              | (70,673)                                           |                                                |                                                            | (70,673)                                          |                                                        | 283,047                                                    |                                                   | 44,583                                 | 44,583                              | 3,753                                                           | X X X                                     |                                                                                                     |
| 372460105               | GENUINE PARTS ORD                         |                                      | 04/15/2021       | Various                     | 6,360,000                       | 727,871       | X X X        | 491,726        | 638,735                                              | (147,009)                                          |                                                |                                                            | (147,009)                                         |                                                        | 491,726                                                    |                                                   | 236,146                                | 236,146                             | 8,945                                                           | X X X                                     |                                                                                                     |
| 375558103               | GILEAD SCIENCES ORD                       |                                      | 07/06/2021       | Various                     | 40,075,000                      | 2,679,372     | X X X        | 3,039,450      | 2,334,770                                            | 704,681                                            |                                                |                                                            | 704,681                                           |                                                        | 3,039,450                                                  |                                                   | (360,078)                              | (360,078)                           | 42,131                                                          | X X X                                     |                                                                                                     |
| 37940X102               | GLOBAL PAYMENTS ORD                       |                                      | 04/15/2021       | Various                     | 615,000                         | 131,390       | X X X        | 106,511        | 132,483                                              | (25,972)                                           |                                                |                                                            | (25,972)                                          |                                                        | 106,511                                                    |                                                   | 24,879                                 | 24,879                              | 116                                                             | X X X                                     |                                                                                                     |
| 380237107               | GODADDY CL A ORD                          |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 340,000                         | 24,822        | X X X        | 30,289         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 30,289                                                     |                                                   | (5,467)                                | (5,467)                             |                                                                 | X X X                                     |                                                                                                     |
| 382865103               | GORES HOLDINGS IV, INC.                   |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 5,530,000                       | 41,153        | X X X        | 44,791         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 44,791                                                     |                                                   | (3,638)                                | (3,638)                             |                                                                 | X X X                                     |                                                                                                     |
| 384802104               | WW GRAINGER ORD                           |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC | 655,000                         | 242,997       | X X X        | 219,625        | 267,463                                              | (47,838)                                           |                                                |                                                            | (47,838)                                          |                                                        | 219,625                                                    |                                                   | 23,372                                 | 23,372                              | 1,002                                                           | X X X                                     |                                                                                                     |
| 400110102               | GRUBHUB ORD                               |                                      | 06/15/2021       | Various                     | 3,730,000                       | 255,783       | X X X        | 266,051        | 239,521                                              | (10,218)                                           |                                                |                                                            | (10,218)                                          |                                                        | 266,051                                                    |                                                   | (10,268)                               | (10,268)                            |                                                                 | X X X                                     |                                                                                                     |
| 40412C101               | HCA HEALTHCARE ORD                        |                                      | 07/06/2021       | Various                     | 2,105,000                       | 433,468       | X X X        | 339,643        | 104,432                                              | (25,469)                                           |                                                |                                                            | (25,469)                                          |                                                        | 339,643                                                    |                                                   | 93,825                                 | 93,825                              | 1,642                                                           | X X X                                     |                                                                                                     |
| 40434L105               | HP ORD                                    |                                      | 04/15/2021       | Various                     | 49,910,000                      | 1,382,792     | X X X        | 863,657        | 1,227,287                                            | (363,630)                                          |                                                |                                                            | (363,630)                                         |                                                        | 863,657                                                    |                                                   | 519,135                                | 519,135                             | 12,262                                                          | X X X                                     |                                                                                                     |
| 410345102               | HANESBRANDS ORD                           |                                      | 07/06/2021       | Various                     | 4,045,000                       | 76,609        | X X X        | 71,937         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 71,937                                                     |                                                   | 4,672                                  | 4,672                               | 932                                                             | X X X                                     |                                                                                                     |
| 416515104               | HARTFORD FINANCIAL SERVICES<br>GRUP ORD   |                                      | 01/07/2021       | INSTINET                    | 4,270,000                       | 215,520       | X X X        | 219,534        | 209,145                                              | 10,390                                             |                                                |                                                            | 10,390                                            |                                                        | 219,534                                                    |                                                   | (4,014)                                | (4,014)                             | 1,388                                                           | X X X                                     |                                                                                                     |
| 418056107               | HASBRO ORD                                |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 6,165,000                       | 602,055       | X X X        | 566,620        | 58,463                                               | (13,048)                                           |                                                |                                                            | (13,048)                                          |                                                        | 566,620                                                    |                                                   | 35,435                                 | 35,435                              | 8,809                                                           | X X X                                     |                                                                                                     |
| 42225P501               | HEALTHCAR TRST OF AM CL A REIT<br>ORD     |                                      | 08/24/2021       | Various                     | 5,495,000                       | 154,551       | X X X        | 146,856        | 147,064                                              | (4,374)                                            |                                                |                                                            | (4,374)                                           |                                                        | 146,856                                                    |                                                   | 7,695                                  | 7,695                               | 3,213                                                           | X X X                                     |                                                                                                     |

QE05.5

QE05.6

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

| 1                       | 2                                       | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                                | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22                                                                                            |
|-------------------------|-----------------------------------------|--------------------------------------|------------------|----------------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------|
|                         |                                         |                                      |                  |                                  |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                               |
| CUSIP<br>Identification | Description                             |                                      | Disposal<br>Date | Name of<br>Purchaser             | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
| 42250P103               | HEALTHPEAK PROPERTIES ORD               |                                      | 04/15/2021       | JP MORGAN SECURITIES             |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                               |
| 423452101               | HELMERICH AND PAYNE ORD                 |                                      | 04/15/2021       | Various                          | 4,595.000                       | 151,298       | X X X        | 140,941        | 138,907                                              | 2,034                                              |                                                |                                                            | 2,034                                             |                                                        | 140,941                                                    |                                                   | 10,357                                 | 10,357                              | 1,379                                                           | X X X                                     |                                                                                               |
| 426281101               | JACK HENRY AND ASSOCIATES ORD           |                                      | 01/07/2021       | INSTINET                         | 410.000                         | 10,891        | X X X        | 12,003         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 12,003                                                     |                                                   | (1,112)                                | (1,112)                             |                                                                 | X X X                                     |                                                                                               |
| 427866108               | HERSHEY FOODS ORD                       |                                      | 02/17/2021       | JP MORGAN SECURITIES             | 5.000                           | 826           | X X X        | 893            | 810                                                  | 83                                                 |                                                |                                                            | 83                                                |                                                        | 893                                                        |                                                   | (67)                                   | (67)                                |                                                                 | X X X                                     |                                                                                               |
| 436106108               | HOLLYFRONTIER ORD                       |                                      | 08/24/2021       | LLC                              | 1,020.000                       | 154,677       | X X X        | 154,544        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 154,544                                                    |                                                   | 133                                    | 133                                 |                                                                 | X X X                                     |                                                                                               |
| 437076102               | HOME DEPOT ORD                          |                                      | 07/06/2021       | Various                          | 1,200.000                       | 36,865        | X X X        | 28,097         | 31,020                                               | (2,923)                                            |                                                |                                                            | (2,923)                                           |                                                        | 28,097                                                     |                                                   | 8,768                                  | 8,768                               | 394                                                             | X X X                                     |                                                                                               |
| 438516106               | HONEYWELL INTERNATIONAL ORD             |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 18,410.000                      | 5,624,336     | X X X        | 4,912,079      | 4,746,629                                            | 14,257                                             |                                                |                                                            | 14,257                                            |                                                        | 4,912,079                                                  |                                                   | 712,257                                | 712,257                             | 43,040                                                          | X X X                                     |                                                                                               |
| 443510607               | HUBBELL ORD                             |                                      | 03/26/2021       | Various                          | 5,835.000                       | 1,344,176     | X X X        | 883,184        | 1,241,105                                            | (357,921)                                          |                                                |                                                            | (357,921)                                         |                                                        | 883,184                                                    |                                                   | 460,992                                | 460,992                             | 16,280                                                          | X X X                                     |                                                                                               |
| 444097109               | HUDSON PACIFIC PROPERTIES REIT<br>ORD   |                                      | 02/17/2021       | Various                          | 5,755.000                       | 990,943       | X X X        | 754,502        | 901,751                                              | (147,249)                                          |                                                |                                                            | (147,249)                                         |                                                        | 754,502                                                    |                                                   | 236,441                                | 236,441                             | 1,740                                                           | X X X                                     |                                                                                               |
| 444859102               | HUMANA ORD                              |                                      | 03/26/2021       | Various                          | 1,805.000                       | 42,656        | X X X        | 48,712         | 43,356                                               | 5,356                                              |                                                |                                                            | 5,356                                             |                                                        | 48,712                                                     |                                                   | (6,056)                                | (6,056)                             |                                                                 | X X X                                     |                                                                                               |
| 446150104               | HUNTINGTON BANCSHARES ORD               |                                      | 01/07/2021       | Various                          | 2,000.000                       | 794,730       | X X X        | 773,470        | 820,540                                              | (47,070)                                           |                                                |                                                            | (47,070)                                          |                                                        | 773,470                                                    |                                                   | 21,260                                 | 21,260                              | 1,250                                                           | X X X                                     |                                                                                               |
| 446413106               | HUNTINGTON INGALLS INDUSTRIES<br>ORD    |                                      | 03/02/2021       | INSTINET                         | 69,325.000                      | 1,008,039     | X X X        | 882,655        | 875,575                                              | 7,080                                              |                                                |                                                            | 7,080                                             |                                                        | 882,655                                                    |                                                   | 125,385                                | 125,385                             | 10,399                                                          | X X X                                     |                                                                                               |
| 447011107               | HUNTSMAN ORD                            |                                      | 07/06/2021       | Various                          | 1,040.000                       | 186,067       | X X X        | 177,180        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 177,180                                                    |                                                   | 8,887                                  | 8,887                               | 650                                                             | X X X                                     |                                                                                               |
| 44980X109               | IPG PHOTONICS ORD                       |                                      | 03/26/2021       | MORGAN STANLEY CO                | 10,945.000                      | 287,449       | X X X        | 306,931        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 306,931                                                    |                                                   | (19,482)                               | (19,482)                            | 3,831                                                           | X X X                                     |                                                                                               |
| 452308109               | ILLINOIS TOOL ORD                       |                                      | 07/06/2021       | CITIGROUP GLOBAL<br>MARKETS INC. | 55.000                          | 11,300        | X X X        | 12,519         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 12,519                                                     |                                                   | (1,219)                                | (1,219)                             |                                                                 | X X X                                     |                                                                                               |
| 45687V106               | INGERSOLL RAND ORD                      |                                      | 03/26/2021       | Various                          | 7,500.000                       | 1,624,755     | X X X        | 1,537,196      | 1,529,100                                            | 8,096                                              |                                                |                                                            | 8,096                                             |                                                        | 1,537,196                                                  |                                                   | 87,560                                 | 87,560                              | 14,147                                                          | X X X                                     |                                                                                               |
| 457187102               | INGREDION ORD                           |                                      | 04/15/2021       | CITIGROUP GLOBAL<br>MARKETS INC. | 475.000                         | 23,425        | X X X        | 22,306         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 22,306                                                     |                                                   | 1,119                                  | 1,119                               |                                                                 | X X X                                     |                                                                                               |
| 458140100               | INTEL ORD                               |                                      | 08/24/2021       | Various                          | 5,500.000                       | 457,199       | X X X        | 430,666        | 432,685                                              | (2,019)                                            |                                                |                                                            | (2,019)                                           |                                                        | 430,666                                                    |                                                   | 26,533                                 | 26,533                              | 3,949                                                           | X X X                                     |                                                                                               |
| 459200101               | INTERNATIONAL BUSINESS MACHINES<br>ORD  |                                      | 08/24/2021       | Various                          | 24,575.000                      | 1,396,140     | X X X        | 1,325,282      | 1,224,327                                            | 100,956                                            |                                                |                                                            | 100,956                                           |                                                        | 1,325,282                                                  |                                                   | 70,858                                 | 70,858                              | 19,208                                                          | X X X                                     |                                                                                               |
| 459506101               | INTERNATIONAL FLAVORS &<br>FRAGRANS ORD |                                      | 08/24/2021       | Various                          | 21,115.000                      | 2,752,059     | X X X        | 2,600,229      | 2,657,956                                            | (57,727)                                           |                                                |                                                            | (57,727)                                          |                                                        | 2,600,229                                                  |                                                   | 151,829                                | 151,829                             | 68,677                                                          | X X X                                     |                                                                                               |
| 460146103               | INTERNATIONAL PAPER ORD                 |                                      | 03/26/2021       | Various                          | 5,395.000                       | 688,323       | X X X        | 657,063        | 587,192                                              | 69,871                                             |                                                |                                                            | 69,871                                            |                                                        | 657,063                                                    |                                                   | 31,260                                 | 31,260                              | 6,075                                                           | X X X                                     |                                                                                               |
| 460690100               | INTERPUBLIC GROUP OF COMPANIES<br>ORD   |                                      | 02/17/2021       | JP MORGAN SECURITIES             | 26,555.000                      | 1,287,477     | X X X        | 895,166        | 1,320,315                                            | (425,149)                                          |                                                |                                                            | (425,149)                                         |                                                        | 895,166                                                    |                                                   | 392,312                                | 392,312                             | 13,609                                                          | X X X                                     |                                                                                               |
| 46266C105               | IQVIA HOLDINGS ORD                      |                                      | 03/26/2021       | Various                          | 30,760.000                      | 782,182       | X X X        | 510,465        | 723,475                                              | (213,010)                                          |                                                |                                                            | (213,010)                                         |                                                        | 510,465                                                    |                                                   | 271,717                                | 271,717                             | 1,862                                                           | X X X                                     |                                                                                               |
| 46265H100               | JPMORGAN CHASE ORD                      |                                      | 03/26/2021       | Various                          | 201.384                         | 241,811       | X X X        | 226,574        | 226,574                                              | (25,190)                                           |                                                |                                                            | (25,190)                                          |                                                        | 201,384                                                    |                                                   | 40,427                                 | 40,427                              |                                                                 | X X X                                     |                                                                                               |
| 469814107               | JACOBS ENGINEERING GROUP ORD            |                                      | 01/07/2021       | INSTINET                         | 5,500.000                       | 749,056       | X X X        | 614,721        | 698,885                                              | (84,164)                                           |                                                |                                                            | (84,164)                                          |                                                        | 614,721                                                    |                                                   | 134,335                                | 134,335                             |                                                                 | X X X                                     |                                                                                               |
| 47233W109               | JEFFERIES FINANCIAL GROUP ORD           |                                      | 04/15/2021       | JP MORGAN SECURITIES             | 370.000                         | 49,100        | X X X        | 41,298         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 41,298                                                     |                                                   | 7,802                                  | 7,802                               | 78                                                              | X X X                                     |                                                                                               |
| 477143101               | JETBLUE AIRWAYS ORD                     |                                      | 08/24/2021       | Various                          | 16,660.000                      | 519,099       | X X X        | 437,755        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 437,755                                                    |                                                   | 81,344                                 | 81,344                              | 4,252                                                           | X X X                                     |                                                                                               |
| 478160104               | JOHNSON & JOHNSON ORD                   |                                      | 07/06/2021       | MORGAN STANLEY CO                | 6,495.000                       | 108,114       | X X X        | 109,193        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 109,193                                                    |                                                   | (1,079)                                | (1,079)                             |                                                                 | X X X                                     |                                                                                               |
| 48203R104               | JOHNSON & JOHNSON ORD                   |                                      | 08/24/2021       | Various                          | 29,045.000                      | 4,902,795     | X X X        | 4,335,815      | 4,571,102                                            | (235,287)                                          |                                                |                                                            | (235,287)                                         |                                                        | 4,335,815                                                  |                                                   | 566,980                                | 566,980                             | 51,153                                                          | X X X                                     |                                                                                               |
| 48214T305               | JUST EAT TAKEAWAY COM N V<br>SPONSO ADR | C                                    | 01/07/2021       | INSTINET                         | 41,320.000                      | 984,183       | X X X        | 1,004,539      | 930,113                                              | 74,426                                             |                                                |                                                            | 74,426                                            |                                                        | 1,004,539                                                  |                                                   | (20,355)                               | (20,355)                            |                                                                 | X X X                                     |                                                                                               |
| 48251W104               | KKR AND CO ORD                          |                                      | 07/06/2021       | Various                          | 1,694.275                       | 31,044        | X X X        | 36,748         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 36,748                                                     |                                                   | (5,704)                                | (5,704)                             |                                                                 | X X X                                     |                                                                                               |
| 485170302               | KANSAS CITY SOUTHERN ORD                |                                      | 08/24/2021       | JP MORGAN SECURITIES             |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                               |
| 487836108               | KELLOGG ORD                             |                                      | 04/15/2021       | LLC                              | 3,485.000                       | 179,916       | X X X        | 122,226        | 141,108                                              | (18,881)                                           |                                                |                                                            | (18,881)                                          |                                                        | 122,226                                                    |                                                   | 57,690                                 | 57,690                              | 351                                                             | X X X                                     |                                                                                               |
| 49271V100               | KELLOGG DR PEPPER ORD                   |                                      | 04/15/2021       | JP MORGAN SECURITIES             | 275.000                         | 71,602        | X X X        | 41,961         | 56,136                                               | (14,175)                                           |                                                |                                                            | (14,175)                                          |                                                        | 41,961                                                     |                                                   | 29,641                                 | 29,641                              | 270                                                             | X X X                                     |                                                                                               |
| 493267108               | KEYCORP ORD                             |                                      | 04/15/2021       | Various                          | 19,170.000                      | 1,182,939     | X X X        | 1,333,941      | 1,192,949                                            | 140,992                                            |                                                |                                                            | 140,992                                           |                                                        | 1,333,941                                                  |                                                   | (151,001)                              | (151,001)                           | 3,192                                                           | X X X                                     |                                                                                               |
| 49427F108               | KILROY REALTY REIT ORD                  |                                      | 03/02/2021       | JP MORGAN SECURITIES             | 11,440.000                      | 360,832       | X X X        | 334,708        | 366,080                                              | (31,372)                                           |                                                |                                                            | (31,372)                                          |                                                        | 334,708                                                    |                                                   | 26,124                                 | 26,124                              | 1,716                                                           | X X X                                     |                                                                                               |
| 494368103               | KIMBERLY CLARK ORD                      |                                      | 04/15/2021       | INSTINET                         | 26,625.000                      | 514,348       | X X X        | 459,456        | 436,916                                              | 22,539                                             |                                                |                                                            | 22,539                                            |                                                        | 459,456                                                    |                                                   | 54,893                                 | 54,893                              | 1,684                                                           | X X X                                     |                                                                                               |
| 49446R109               | KIMCO REALTY REIT ORD                   |                                      | 04/15/2021       | JP MORGAN SECURITIES             | 1,320.000                       | 82,320        | X X X        | 83,824         | 44,485                                               | 8,762                                              |                                                |                                                            | 8,762                                             |                                                        | 83,824                                                     |                                                   | (1,505)                                | (1,505)                             | 660                                                             | X X X                                     |                                                                                               |
| 49456B101               | KINDER MORGAN CLP ORD                   |                                      | 07/06/2021       | Various                          | 23,185.000                      | 3,087,884     | X X X        | 3,173,331      | 2,433,007                                            | 71,615                                             |                                                |                                                            | 71,615                                            |                                                        | 3,173,331                                                  |                                                   | (85,448)                               | (85,448)                            | 50,727                                                          | X X X                                     |                                                                                               |
| 500255104               | KOHL'S ORD                              |                                      | 04/15/2021       | LLC                              | 2,510.000                       | 49,289        | X X X        | 48,058         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 48,058                                                     |                                                   | 1,231                                  | 1,231                               |                                                                 | X X X                                     |                                                                                               |
| 500754106               | KRAFT HEINZ ORD                         |                                      | 08/24/2021       | Various                          | 20,830.000                      | 314,735       | X X X        | 369,515        | 284,746                                              | 84,769                                             |                                                |                                                            | 84,769                                            |                                                        | 369,515                                                    |                                                   | (54,780)                               | (54,780)                            | 4,748                                                           | X X X                                     |                                                                                               |
| 501044101               | KROGER ORD                              |                                      | 03/02/2021       | Various                          | 1,335.000                       | 66,948        | X X X        | 55,967         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 55,967                                                     |                                                   | 10,981                                 | 10,981                              |                                                                 | X X X                                     |                                                                                               |
| 502431109               | L3HARRIS TECHNOLOGIES ORD               |                                      | 02/17/2021       | Various                          | 35,340.000                      | 1,286,562     | X X X        | 1,062,601      | 1,224,884                                            | (162,283)                                          |                                                |                                                            | (162,283)                                         |                                                        | 1,062,601                                                  |                                                   | 223,960                                | 223,960                             |                                                                 | X X X                                     |                                                                                               |
| 517834107               | LAS VEGAS SANDS ORD                     |                                      | 08/24/2021       | Various                          | 17,270.000                      | 600,818       | X X X        | 591,355        | 247,569                                              | 25,153                                             |                                                |                                                            | 25,153                                            |                                                        | 591,355                                                    |                                                   | 9,463                                  | 9,463                               | 3,190                                                           | X X X                                     |                                                                                               |
| 525327102               | LEIDOS HOLDINGS ORD                     |                                      | 04/15/2021       | Various                          | 4,720.000                       | 932,942       | X X X        | 845,181        | 892,174                                              | (46,993)                                           |                                                |                                                            | (46,993)                                          |                                                        | 845,181                                                    |                                                   | 87,761                                 | 87,761                              | 3,060                                                           | X X X                                     |                                                                                               |
| 52567D107               | LEMONADE ORD                            |                                      | 07/06/2021       | Various                          | 5,365.000                       | 286,187       | X X X        | 284,487        | 153,470                                              | (39,202)                                           |                                                |                                                            | (39,202)                                          |                                                        | 284,487                                                    |                                                   | 1,700                                  | 1,700                               |                                                                 | X X X                                     |                                                                                               |
| 526057104               | LENNAR CL A ORD                         |                                      | 01/07/2021       | INSTINET                         | 3,915.000                       | 406,919       | X X X        | 354,524        | 411,545                                              | (57,021)                                           |                                                |                                                            | (57,021)                                          |                                                        | 354,524                                                    |                                                   | 52,396                                 | 52,396                              |                                                                 | X X X                                     |                                                                                               |
|                         |                                         |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 625.000                         | 47,251        | X X X        | 59,208         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 59,208                                                     |                                                   | (11,957)                               | (11,957)                            |                                                                 | X X X                                     |                                                                                               |
|                         |                                         |                                      | 07/06/2021       | Various                          | 3,530.000                       | 348,432       | X X X        | 310,200        | 123,874                                              | (8,080)                                            |                                                |                                                            | (8,080)                                           |                                                        | 310,200                                                    |                                                   | 38,233                                 | 38,233                              | 1,019                                                           | X X X                                     |                                                                                               |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

QE05.7

| 1                       | 2                                      | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                                | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
|-------------------------|----------------------------------------|--------------------------------------|------------------|----------------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------------|
|                         |                                        |                                      |                  |                                  |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| CUSIP<br>Identification | Description                            |                                      | Disposal<br>Date | Name of<br>Purchaser             | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |                                                                                                     |
| 530307305               | LIBERTY BROADBAND SRS C ORD            |                                      | 03/02/2021       | Various                          | 1,930,000                       | 292,628       | X X X        | 295,013        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 295,013                                                    |                                                   | (2,385)                                | (2,385)                             |                                                                 | X X X                                     |                                                                                                     |
| 53223X107               | LIFE STORAGE ORD                       |                                      | 02/01/2021       | Various                          | 380,500                         | 43,754        | X X X        | 40,290         | 45,408                                               | (5,118)                                            |                                                |                                                            | (5,118)                                           |                                                        | 40,290                                                     |                                                   | 3,464                                  | 3,464                               | 0                                                               | X X X                                     |                                                                                                     |
| 532457108               | ELI LILLY ORD                          |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 395,000                         | 104,327       | X X X        | 92,645         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 92,645                                                     |                                                   | 11,683                                 | 11,683                              | 336                                                             | X X X                                     |                                                                                                     |
| 533900106               | LINCOLN ELECTRIC HOLDINGS ORD          |                                      | 07/06/2021       | MORGAN STANLEY CO                | 2,940,000                       | 392,571       | X X X        | 353,668        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 353,668                                                    |                                                   | 38,903                                 | 38,903                              | 2,999                                                           | X X X                                     |                                                                                                     |
| 537008104               | LITTELFUSE ORD                         |                                      | 01/07/2021       | INSTINET                         | 310,000                         | 82,557        | X X X        | 53,583         |                                                      |                                                    |                                                |                                                            | (25,361)                                          |                                                        | 53,583                                                     |                                                   | 28,974                                 | 28,974                              |                                                                 | X X X                                     |                                                                                                     |
| 55087P104               | LYFT CL A ORD                          |                                      | 07/06/2021       | MORGAN STANLEY CO                | 4,405,000                       | 272,343       | X X X        | 131,010        | 216,418                                              | (85,407)                                           |                                                |                                                            |                                                   |                                                        | 131,010                                                    |                                                   | 141,333                                | 141,333                             |                                                                 | X X X                                     |                                                                                                     |
| 55261F104               | M&T BANK ORD                           |                                      | 01/07/2021       | INSTINET                         | 620,000                         | 91,439        | X X X        | 77,784         | 78,926                                               | (1,142)                                            |                                                |                                                            | (1,142)                                           |                                                        | 77,784                                                     |                                                   | 13,655                                 | 13,655                              |                                                                 | X X X                                     |                                                                                                     |
| 552690109               | MDU RESOURCES GROUP ORD                |                                      | 01/07/2021       | INSTINET                         | 11,145,000                      | 299,136       | X X X        | 270,499        | 293,559                                              | (23,060)                                           |                                                |                                                            |                                                   |                                                        | 270,499                                                    |                                                   | 28,637                                 | 28,637                              | 2,368                                                           | X X X                                     |                                                                                                     |
| 56418H100               | MANPOWERGROUP ORD                      |                                      | 08/24/2021       | Various                          | 5,575,000                       | 536,813       | X X X        | 498,742        | 491,481                                              | (6,206)                                            |                                                |                                                            |                                                   |                                                        | 498,742                                                    |                                                   | 38,071                                 | 38,071                              | 158                                                             | X X X                                     |                                                                                                     |
| 565849106               | MARATHON OIL ORD                       |                                      | 07/06/2021       | Various                          | 70,765,000                      | 674,622       | X X X        | 994,403        | 472,003                                              | 522,400                                            |                                                |                                                            |                                                   |                                                        | 994,403                                                    |                                                   | (319,780)                              | (319,780)                           | 1,502                                                           | X X X                                     |                                                                                                     |
| 56585A102               | MARATHON PETROLEUM ORD                 |                                      | 01/07/2021       | INSTINET                         | 4,970,000                       | 219,706       | X X X        | 231,052        | 205,559                                              | 25,493                                             |                                                |                                                            |                                                   |                                                        | 231,052                                                    |                                                   | (11,346)                               | (11,346)                            |                                                                 | X X X                                     |                                                                                                     |
| 571903202               | MARRIOTT INTERNATIONAL CL A ORD        |                                      | 07/06/2021       | MORGAN STANLEY CO                | 5,660,000                       | 792,861       | X X X        | 492,753        | 746,008                                              | (253,911)                                          |                                                |                                                            |                                                   |                                                        | 492,753                                                    |                                                   | 300,107                                | 300,107                             |                                                                 | X X X                                     |                                                                                                     |
| 580135101               | MCDONALD'S ORD                         |                                      | 03/26/2021       | Various                          | 2,750,000                       | 602,600       | X X X        | 491,954        | 590,095                                              | (98,141)                                           |                                                |                                                            |                                                   |                                                        | 491,954                                                    |                                                   | 110,646                                | 110,646                             | 2,457                                                           | X X X                                     |                                                                                                     |
| 58933Y105               | MERCK & CO ORD                         |                                      | 06/03/2021       | Various                          | 37,373,000                      | 2,877,336     | X X X        | 2,896,355      | 1,282,460                                            | (27,608)                                           |                                                |                                                            |                                                   |                                                        | 2,896,355                                                  |                                                   | (19,019)                               | (19,019)                            | 31,831                                                          | X X X                                     |                                                                                                     |
| 589400100               | MERCURY GENERAL ORD                    |                                      | 04/15/2021       | Various                          | 34,550,000                      | 1,971,795     | X X X        | 1,455,660      | 1,803,856                                            | (348,196)                                          |                                                |                                                            |                                                   |                                                        | 1,455,660                                                  |                                                   | 516,135                                | 516,135                             | 10,079                                                          | X X X                                     |                                                                                                     |
| 59156R108               | METLIFE ORD                            |                                      | 08/24/2021       | Various                          | 37,077,000                      | 2,234,913     | X X X        | 1,934,765      | 512,553                                              | 26,218                                             |                                                |                                                            |                                                   |                                                        | 1,934,765                                                  |                                                   | 300,148                                | 300,148                             | 15,192                                                          | X X X                                     |                                                                                                     |
| 595017104               | MICROCHIP TECHNOLOGY ORD               |                                      | 08/24/2021       | Various                          | 430,000                         | 67,926        | X X X        | 43,359         | 59,387                                               | (16,028)                                           |                                                |                                                            |                                                   |                                                        | 43,359                                                     |                                                   | 24,567                                 | 24,567                              | 102                                                             | X X X                                     |                                                                                                     |
| 59522J103               | MID AMERICA APT COMMUNITI REIT<br>ORD  |                                      | 03/02/2021       | INSTINET                         | 2,445,000                       | 325,417       | X X X        | 290,170        | 309,757                                              | (19,587)                                           |                                                |                                                            |                                                   |                                                        | 290,170                                                    |                                                   | 35,247                                 | 35,247                              | 1,942                                                           | X X X                                     |                                                                                                     |
| 60468T105               | MIRATI THERAPEUTICS ORD                |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 95,000                          | 13,717        | X X X        | 15,572         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 15,572                                                     |                                                   | (1,855)                                | (1,855)                             |                                                                 | X X X                                     |                                                                                                     |
| 60855R100               | MOLINA HEALTHCARE ORD                  |                                      | 02/17/2021       | Various                          | 110,000                         | 23,981        | X X X        | 19,969         | 23,395                                               | (3,426)                                            |                                                |                                                            |                                                   |                                                        | 19,969                                                     |                                                   | 4,012                                  | 4,012                               |                                                                 | X X X                                     |                                                                                                     |
| 609207105               | MONDELEZ INTERNATIONAL CL A ORD        |                                      | 03/26/2021       | Various                          | 26,170,000                      | 1,519,565     | X X X        | 1,496,348      | 1,197,758                                            | (13,518)                                           |                                                |                                                            |                                                   |                                                        | 1,496,348                                                  |                                                   | 23,218                                 | 23,218                              | 6,453                                                           | X X X                                     |                                                                                                     |
| 617446448               | MORGAN STANLEY ORD                     |                                      | 03/02/2021       | Unknown                          | 0.193                           | 15            | X X X        | 8              | 13                                                   | (5)                                                |                                                |                                                            |                                                   |                                                        | 8                                                          |                                                   | 7                                      | 7                                   | 0                                                               | X X X                                     |                                                                                                     |
| 620076307               | MOTOROLA SOLUTIONS ORD                 |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC      |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| 626717102               | MURPHY OIL ORD                         |                                      | 07/06/2021       | Various                          | 1,238,000                       | 233,174       | X X X        | 208,880        | 174,822                                              | (4,109)                                            |                                                |                                                            |                                                   |                                                        | 208,880                                                    |                                                   | 24,294                                 | 24,294                              | 1,609                                                           | X X X                                     |                                                                                                     |
| 62944T105               | NVR ORD                                |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| 62955J103               | NOV ORD                                |                                      | 03/26/2021       | CITIGROUP GLOBAL<br>MARKETS INC. | 30,000                          | 140,110       | X X X        | 114,042        | 122,396                                              | (8,354)                                            |                                                |                                                            |                                                   |                                                        | 114,042                                                    |                                                   | 26,068                                 | 26,068                              |                                                                 | X X X                                     |                                                                                                     |
| 631103108               | NASDAQ ORD                             |                                      | 03/26/2021       | Various                          | 1,260,000                       | 17,431        | X X X        | 19,250         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 19,250                                                     |                                                   | (1,818)                                | (1,818)                             |                                                                 | X X X                                     |                                                                                                     |
| 632307104               | NATERA ORD                             |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 3,795,000                       | 549,787       | X X X        | 486,552        | 503,748                                              | (17,196)                                           |                                                |                                                            |                                                   |                                                        | 486,552                                                    |                                                   | 63,235                                 | 63,235                              | 110                                                             | X X X                                     |                                                                                                     |
| 636180101               | NATL FUEL GAS ORD                      |                                      | 07/06/2021       | MORGAN STANLEY CO                | 270,000                         | 30,332        | X X X        | 31,642         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 31,642                                                     |                                                   | (1,309)                                | (1,309)                             |                                                                 | X X X                                     |                                                                                                     |
| 636518102               | NATIONAL INSTRUMENTS ORD               |                                      | 08/24/2021       | Various                          | 5,505,000                       | 285,407       | X X X        | 259,646        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 259,646                                                    |                                                   | 25,761                                 | 25,761                              | 4,955                                                           | X X X                                     |                                                                                                     |
| 637417106               | NATIONAL RETAIL PROPERTIES REIT<br>ORD |                                      | 08/24/2021       | Various                          | 9,585,000                       | 407,049       | X X X        | 355,236        | 421,165                                              | (65,929)                                           |                                                |                                                            |                                                   |                                                        | 355,236                                                    |                                                   | 51,812                                 | 51,812                              | 6,498                                                           | X X X                                     |                                                                                                     |
| 63947U107               | NCINO ORD                              |                                      | 03/26/2021       | Various                          | 4,000,000                       | 167,460       | X X X        | 198,817        | 163,680                                              | 35,137                                             |                                                |                                                            |                                                   |                                                        | 198,817                                                    |                                                   | (31,357)                               | (31,357)                            | 1,760                                                           | X X X                                     |                                                                                                     |
| 64110D104               | NETAPP ORD                             |                                      | 07/06/2021       | Various                          | 1,395,000                       | 91,566        | X X X        | 100,391        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 100,391                                                    |                                                   | (8,825)                                | (8,825)                             |                                                                 | X X X                                     |                                                                                                     |
|                         |                                        |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| 64828T201               | NEW RESIDENTIAL INVESTMENT REIT<br>ORD |                                      |                  |                                  | 6,050,000                       | 411,021       | X X X        | 305,365        | 400,752                                              | (95,387)                                           |                                                |                                                            |                                                   |                                                        | 305,365                                                    |                                                   | 105,656                                | 105,656                             | 2,904                                                           | X X X                                     |                                                                                                     |
| 649445103               | NEW YORK COMMUNITY BANCORP<br>ORD      |                                      | 07/06/2021       | Various                          | 17,820,000                      | 179,247       | X X X        | 234,346        | 90,404                                               | 51,454                                             |                                                |                                                            |                                                   |                                                        | 234,346                                                    |                                                   | (55,099)                               | (55,099)                            | 5,309                                                           | X X X                                     |                                                                                                     |
| 651229106               | NEWELL BRANDS ORD                      |                                      | 08/24/2021       | Various                          | 79,803,000                      | 898,626       | X X X        | 831,042        | 711,418                                              | (16,932)                                           |                                                |                                                            |                                                   |                                                        | 831,042                                                    |                                                   | 67,584                                 | 67,584                              | 2,103                                                           | X X X                                     |                                                                                                     |
| 651639106               | NEWMONT ORD                            |                                      | 07/06/2021       | MORGAN STANLEY CO                | 11,685,000                      | 309,513       | X X X        | 281,480        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 281,480                                                    |                                                   | 28,033                                 | 28,033                              | 5,375                                                           | X X X                                     |                                                                                                     |
| 65336K103               | NEXSTAR MEDIA GROUP CL A ORD           |                                      | 01/07/2021       | INSTINET                         | 75,000                          | 4,891         | X X X        | 4,721          | 4,492                                                | 230                                                |                                                |                                                            |                                                   |                                                        | 4,721                                                      |                                                   | 170                                    | 170                                 |                                                                 | X X X                                     |                                                                                                     |
| 65339F101               | NEXTERA ENERGY ORD                     |                                      | 08/24/2021       | Various                          | 1,570,000                       | 206,440       | X X X        | 158,105        | 171,428                                              | (13,323)                                           |                                                |                                                            |                                                   |                                                        | 158,105                                                    |                                                   | 48,334                                 | 48,334                              | 1,537                                                           | X X X                                     |                                                                                                     |
| 65473P105               | NISOURCE ORD                           |                                      | 07/06/2021       | Various                          | 38,872,000                      | 3,010,331     | X X X        | 2,899,413      | 2,295,753                                            | (92,958)                                           |                                                |                                                            |                                                   |                                                        | 2,899,413                                                  |                                                   | 110,917                                | 110,917                             | 13,294                                                          | X X X                                     |                                                                                                     |
| 655664100               | NORDSTROM ORD                          |                                      | 08/24/2021       | Various                          | 88,770,000                      | 2,084,401     | X X X        | 2,041,121      |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 2,041,121                                                  |                                                   | 43,280                                 | 43,280                              | 18,728                                                          | X X X                                     |                                                                                                     |
| 665859104               | NORTHERN TRUST ORD                     |                                      | 04/15/2021       | Various                          | 2,315,000                       | 83,583        | X X X        | 84,463         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 84,463                                                     |                                                   | (881)                                  | (881)                               |                                                                 | X X X                                     |                                                                                                     |
| 67018T105               | NU SKIN ENTERPRISES CL A ORD           |                                      | 01/07/2021       | INSTINET                         | 4,825,000                       | 472,991       | X X X        | 450,723        | 449,401                                              | 1,323                                              |                                                |                                                            |                                                   |                                                        | 450,723                                                    |                                                   | 22,268                                 | 22,268                              | 3,378                                                           | X X X                                     |                                                                                                     |
| 67020Y100               | NUANCE COMMUNICATIONS ORD              |                                      | 03/02/2021       | Various                          | 1,970,000                       | 103,883       | X X X        | 92,612         | 107,621                                              | (15,009)                                           |                                                |                                                            |                                                   |                                                        | 92,612                                                     |                                                   | 11,271                                 | 11,271                              | 409                                                             | X X X                                     |                                                                                                     |
| 670346105               | NUCOR ORD                              |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 805,000                         | 44,321        | X X X        | 42,650         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 42,650                                                     |                                                   | 1,671                                  | 1,671                               |                                                                 | X X X                                     |                                                                                                     |
| 670837103               | OGE ENERGY ORD                         |                                      | 04/15/2021       | Various                          | 24,910,000                      | 1,739,794     | X X X        | 1,371,799      | 932,421                                              | 15,930                                             |                                                |                                                            |                                                   |                                                        | 1,371,799                                                  |                                                   | 367,995                                | 367,995                             | 10,496                                                          | X X X                                     |                                                                                                     |
| 67181A107               | OAK STREET HEALTH ORD                  |                                      | 01/07/2021       | INSTINET                         | 114,616                         | 122,816       | X X X        | 9,395          |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 9,395                                                      |                                                   | (8,200)                                | (8,200)                             |                                                                 | X X X                                     |                                                                                                     |
| 680223104               | OLD REPUBLIC INTERNATIONAL ORD         |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 65,000                          | 3,087         | X X X        | 3,844          |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 3,844                                                      |                                                   | (757)                                  | (757)                               |                                                                 | X X X                                     |                                                                                                     |
| 681919106               | OMNICOM GROUP ORD                      |                                      | 01/07/2021       | INSTINET                         | 16,415,000                      | 316,020       | X X X        | 376,501        | 323,540                                              | 52,961                                             |                                                |                                                            |                                                   |                                                        | 376,501                                                    |                                                   | (60,481)                               | (60,481)                            | 16,415                                                          | X X X                                     |                                                                                                     |
| 681936100               | OMEGA HEALTHCARE REIT ORD              |                                      | 01/07/2021       | INSTINET                         | 12,615,000                      | 817,145       | X X X        | 706,005        | 786,798                                              | (80,793)                                           |                                                |                                                            |                                                   |                                                        | 706,005                                                    |                                                   | 111,140                                | 111,140                             | 8,200                                                           | X X X                                     |                                                                                                     |
| 682680103               | ONEOK ORD                              |                                      | 04/15/2021       | Various                          | 5,990,000                       | 221,973       | X X X        | 208,806        | 217,557                                              | (8,751)                                            |                                                |                                                            |                                                   |                                                        | 208,806                                                    |                                                   | 13,167                                 | 13,167                              | 4,013                                                           | X X X                                     |                                                                                                     |
| 68622V106               | ORGANON ORD                            |                                      | 08/24/2021       | Various                          | 7,855,000                       | 410,820       | X X X        | 566,652        | 301,475                                              | 265,177                                            |                                                |                                                            |                                                   |                                                        | 566,652                                                    |                                                   | (155,832)                              | (155,832)                           | 14,030                                                          | X X X                                     |                                                                                                     |
| 68902V107               | OTIS WORLDWIDE ORD                     |                                      | 07/06/2021       | Various                          | 1,893,300                       | 58,061        | X X X        | 66,575         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 66,575                                                     |                                                   | (8,514)                                | (8,514)                             |                                                                 | X X X                                     |                                                                                                     |
| 69007J106               | OUTFRONT MEDIA ORD                     |                                      | 08/24/2021       | Various                          | 5,800,000                       | 400,455       | X X X        | 393,731        | 391,790                                              | 1,941                                              |                                                |                                                            |                                                   |                                                        | 393,731                                                    |                                                   | 6,724                                  | 6,724                               | 1,782                                                           | X X X                                     |                                                                                                     |
| 69331C108               | PG&E ORD                               |                                      | 07/06/2021       | Various                          | 13,935,000                      | 336,536       | X X X        | 269,405        | 224,549                                              | (6,645)                                            |                                                |                                                            |                                                   |                                                        | 269,405                                                    |                                                   | 67,131                                 | 67,131                              |                                                                 | X X X                                     |                                                                                                     |
|                         |                                        |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC      |                                 |               |              |                |                                                      |                                                    |                                                |                                                            |                                                   |                                                        |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
|                         |                                        |                                      |                  |                                  | 3,780,000                       | 44,564        | X X X        | 45,195         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 45,195                                                     |                                                   | (631)                                  | (631)                               |                                                                 | X X X                                     |                                                                                                     |

QE05.8

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of  
During the Current Quarter

| 1                       | 2                                      | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                                | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                 |                                                        | 16                                                         | 17                                    | 18                                     | 19                                  | 20                                                              | 21                                        | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
|-------------------------|----------------------------------------|--------------------------------------|------------------|----------------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------------|
|                         |                                        |                                      |                  |                                  |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                              | 15                                                     |                                                            |                                       |                                        |                                     |                                                                 |                                           |                                                                                                     |
| CUSIP<br>Identification | Description                            |                                      | Disposal<br>Date | Name of<br>Purchaser             | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V. | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |                                                                                                     |
| 693475105               | PNC FINANCIAL SERVICES GROUP ORD       | ...                                  | 08/24/2021       | Various                          | 15,860,000                      | 2,825,045     | X X X        | 2,605,253      | 254,045                                              | (37,675)                                           |                                                |                                                            | (37,675)                        |                                                        | 2,605,253                                                  |                                       | 219,792                                | 219,792                             | 31,821                                                          | X X X                                     |                                                                                                     |
| 693506107               | PPG INDUSTRIES ORD                     | ...                                  | 08/24/2021       | Various                          | 7,040,000                       | 1,003,145     | X X X        | 920,422        | 484,579                                              | (119,325)                                          |                                                |                                                            | (119,325)                       |                                                        | 920,422                                                    |                                       | 82,723                                 | 82,723                              | 4,123                                                           | X X X                                     |                                                                                                     |
| 693511T106              | PPL ORD                                | ...                                  | 07/06/2021       | Various                          | 257,540,000                     | 7,190,600     | X X X        | 7,022,304      | 3,810,525                                            | (178,756)                                          |                                                |                                                            | (178,756)                       |                                                        | 7,022,304                                                  |                                       | 168,295                                | 168,295                             | 178,091                                                         | X X X                                     |                                                                                                     |
| 693656100               | PVH ORD                                | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 45,000                          | 4,908         | X X X        | 3,532          | 4,225                                                | (693)                                              |                                                |                                                            | (693)                           |                                                        | 3,532                                                      |                                       | 1,376                                  | 1,376                               |                                                                 | X X X                                     |                                                                                                     |
| 693718108               | PACCAR ORD                             | ...                                  | 07/06/2021       | Various                          | 315,000                         | 27,553        | X X X        | 29,226         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 29,226                                                     |                                       | (1,673)                                | (1,673)                             | 92                                                              | X X X                                     |                                                                                                     |
| 695156109               | PACKAGING CORP OF AMERICA ORD          | ...                                  | 07/06/2021       | Various                          | 10,730,000                      | 1,491,170     | X X X        | 1,336,690      | 550,261                                              | (111,399)                                          |                                                |                                                            | (111,399)                       |                                                        | 1,336,690                                                  |                                       | 154,480                                | 154,480                             | 17,580                                                          | X X X                                     |                                                                                                     |
| 701877102               | PARSLEY ENERGY CL A ORD                | ...                                  | 01/12/2021       | Unknown                          | 6,325,000                       | 68,939        | X X X        | 68,939         | 89,815                                               | (20,876)                                           |                                                |                                                            | (20,876)                        |                                                        | 68,939                                                     |                                       |                                        |                                     |                                                                 | X X X                                     |                                                                                                     |
| 704326107               | PAYCHEX ORD                            | ...                                  | 08/24/2021       | Various                          | 3,385,000                       | 324,813       | X X X        | 247,984        | 315,414                                              | (67,430)                                           |                                                |                                                            | (67,430)                        |                                                        | 247,984                                                    |                                       | 76,829                                 | 76,829                              | 2,812                                                           | X X X                                     |                                                                                                     |
| 70614W100               | PELTON INTERACTIVE ORD                 | ...                                  | 07/06/2021       | MORGAN STANLEY CO                | 4,100,000                       | 502,073       | X X X        | 501,900        | 236,683                                              | (119,221)                                          |                                                |                                                            | (119,221)                       |                                                        | 501,900                                                    |                                       | 173                                    | 173                                 |                                                                 | X X X                                     |                                                                                                     |
| 70959W103               | PENSKE AUTOMOTIVE GROUP VTG<br>ORD     | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 120,000                         | 10,437        | X X X        | 7,548          |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 7,548                                                      |                                       | 2,889                                  | 2,889                               | 158                                                             | X X X                                     |                                                                                                     |
| 712704105               | PEOPLES UNITED FINANCIAL ORD           | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 71,570,000                      | 1,155,027     | X X X        | 1,270,043      |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 1,270,043                                                  |                                       | (115,017)                              | (115,017)                           | 24,025                                                          | X X X                                     |                                                                                                     |
| 713448108               | PEPSICO ORD                            | ...                                  | 07/06/2021       | Various                          | 14,790,000                      | 2,138,705     | X X X        | 2,079,871      | 2,194,392                                            | (114,522)                                          |                                                |                                                            | (114,522)                       |                                                        | 2,079,871                                                  |                                       | 58,834                                 | 58,834                              | 26,628                                                          | X X X                                     |                                                                                                     |
| 714046109               | PERKINELMER ORD                        | ...                                  | 03/26/2021       | CITIGROUP GLOBAL<br>MARKETS INC. | 325,000                         | 41,516        | X X X        | 41,769         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 41,769                                                     |                                       | (254)                                  | (254)                               |                                                                 | X X X                                     |                                                                                                     |
| 717081103               | PFIZER ORD                             | ...                                  | 08/24/2021       | Various                          | 92,380,000                      | 4,418,039     | X X X        | 3,321,213      | 3,400,508                                            | (79,295)                                           |                                                |                                                            | (79,295)                        |                                                        | 3,321,213                                                  |                                       | 1,096,826                              | 1,096,826                           | 103,389                                                         | X X X                                     |                                                                                                     |
| 718546104               | PHILLIPS 66 ORD                        | ...                                  | 08/24/2021       | Various                          | 3,630,000                       | 294,420       | X X X        | 342,084        | 253,882                                              | 88,202                                             |                                                |                                                            | 88,202                          |                                                        | 342,084                                                    |                                       | (47,664)                               | (47,664)                            | 2,088                                                           | X X X                                     |                                                                                                     |
| 723484101               | PINNACLE WEST ORD                      | ...                                  | 08/24/2021       | Various                          | 24,840,000                      | 1,902,183     | X X X        | 1,977,103      | 115,528                                              | 1,805                                              |                                                |                                                            | 1,805                           |                                                        | 1,977,103                                                  |                                       | (74,919)                               | (74,919)                            | 25,078                                                          | X X X                                     |                                                                                                     |
| 72352L106               | PINTEREST CL A ORD                     | ...                                  | 07/06/2021       | MORGAN STANLEY CO                | 5,035,000                       | 404,970       | X X X        | 132,390        | 320,274                                              | (202,854)                                          |                                                |                                                            | (202,854)                       |                                                        | 132,390                                                    |                                       | 272,580                                | 272,580                             |                                                                 | X X X                                     |                                                                                                     |
| 723787107               | PIONEER NATURAL RESOURCE ORD           | ...                                  | 01/13/2021       | CORPORATE<br>REORGANIZATIONS     | 0.890                           | 120           | X X X        | 83             | 101                                                  | (18)                                               |                                                |                                                            | (18)                            |                                                        | 83                                                         |                                       | 37                                     | 37                                  | 0                                                               | X X X                                     |                                                                                                     |
| 731068102               | POLARIS INDUSTRIES ORD                 | ...                                  | 04/15/2021       | JP MORGAN SECURITIES<br>LLC      | 245,000                         | 35,199        | X X X        | 28,960         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 28,960                                                     |                                       | 6,239                                  | 6,239                               | 154                                                             | X X X                                     |                                                                                                     |
| 74144T108               | T ROWE PRICE GROUP ORD                 | ...                                  | 04/15/2021       | Various                          | 9,905,000                       | 1,644,193     | X X X        | 1,345,225      | 1,499,518                                            | (154,293)                                          |                                                |                                                            | (154,293)                       |                                                        | 1,345,225                                                  |                                       | 298,968                                | 298,968                             | 5,648                                                           | X X X                                     |                                                                                                     |
| 74251V102               | PRINCIPAL FINANCIAL GROUP ORD          | ...                                  | 07/06/2021       | Various                          | 28,300,000                      | 1,469,689     | X X X        | 1,413,529      | 1,402,265                                            | 11,264                                             |                                                |                                                            | 11,264                          |                                                        | 1,413,529                                                  |                                       | 56,160                                 | 56,160                              | 573                                                             | X X X                                     |                                                                                                     |
| 742718109               | PROCTER & GAMBLE ORD                   | ...                                  | 08/24/2021       | Various                          | 24,385,000                      | 3,280,435     | X X X        | 3,049,841      | 3,120,632                                            | (342,574)                                          |                                                |                                                            | (342,574)                       |                                                        | 3,049,841                                                  |                                       | 230,595                                | 230,595                             | 42,166                                                          | X X X                                     |                                                                                                     |
| 743315103               | PROGRESSIVE ORD                        | ...                                  | 01/07/2021       | INSTINET                         | 12,515,000                      | 1,184,947     | X X X        | 1,184,432      | 1,237,483                                            | (53,051)                                           |                                                |                                                            | (53,051)                        |                                                        | 1,184,432                                                  |                                       | 514                                    | 514                                 | 57,569                                                          | X X X                                     |                                                                                                     |
| 74340W103               | PROLOGIS REIT                          | ...                                  | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      | 785,000                         | 83,108        | X X X        | 75,389         | 78,233                                               | (2,844)                                            |                                                |                                                            | (2,844)                         |                                                        | 75,389                                                     |                                       | 7,719                                  | 7,719                               |                                                                 | X X X                                     |                                                                                                     |
| 743606105               | PROSPERITY BANCSHARES ORD              | ...                                  | 07/06/2021       | Various                          | 3,850,000                       | 271,493       | X X X        | 275,664        | 50,980                                               | (4,093)                                            |                                                |                                                            | (4,093)                         |                                                        | 275,664                                                    |                                       | (4,170)                                | (4,170)                             | 3,413                                                           | X X X                                     |                                                                                                     |
| 744320102               | PRUDENTIAL FINANCIAL ORD               | ...                                  | 08/24/2021       | Various                          | 40,235,000                      | 3,906,448     | X X X        | 3,155,955      | 2,749,235                                            | (4,650)                                            |                                                |                                                            | (4,650)                         |                                                        | 3,155,955                                                  |                                       | 750,493                                | 750,493                             | 89,119                                                          | X X X                                     |                                                                                                     |
| 744573106               | PUBLIC SERVICE ENTERPRISE GROUP<br>ORD | ...                                  | 07/06/2021       | Various                          | 29,972,000                      | 1,706,143     | X X X        | 1,559,171      | 1,389,989                                            | (178,343)                                          |                                                |                                                            | (178,343)                       |                                                        | 1,559,171                                                  |                                       | 146,972                                | 146,972                             | 6,253                                                           | X X X                                     |                                                                                                     |
| 74460D109               | PUBLIC STORAGE REIT ORD                | ...                                  | 03/02/2021       | INSTINET                         | 505,000                         | 111,898       | X X X        | 113,306        | 94,681                                               | (3,481)                                            |                                                |                                                            | (3,481)                         |                                                        | 113,306                                                    |                                       | (1,408)                                | (1,408)                             |                                                                 | X X X                                     |                                                                                                     |
| 745867101               | PULTEGROUP ORD                         | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 1,625,000                       | 87,206        | X X X        | 71,339         | 70,070                                               | 1,269                                              |                                                |                                                            | 1,269                           |                                                        | 71,339                                                     |                                       | 15,867                                 | 15,867                              | 683                                                             | X X X                                     |                                                                                                     |
| 74834L100               | QUEST DIAGNOSTICS ORD                  | ...                                  | 04/15/2021       | Various                          | 7,580,000                       | 955,250       | X X X        | 940,471        | 876,495                                              | 36,010                                             |                                                |                                                            | 36,010                          |                                                        | 940,471                                                    |                                       | 14,778                                 | 14,778                              | 6,830                                                           | X X X                                     |                                                                                                     |
| 74915M100               | QURATE RETAIL SRS A ORD                | ...                                  | 08/24/2021       | Various                          | 34,055,000                      | 380,816       | X X X        | 397,214        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 397,214                                                    |                                       | (16,398)                               | (16,398)                            |                                                                 | X X X                                     |                                                                                                     |
| 749685103               | RPM ORD                                | ...                                  | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      | 580,000                         | 49,612        | X X X        | 47,372         | 52,652                                               | (5,281)                                            |                                                |                                                            | (5,281)                         |                                                        | 47,372                                                     |                                       | 2,240                                  | 2,240                               | 220                                                             | X X X                                     |                                                                                                     |
| 75513E101               | RAYTHEON TECHNOLOGIES ORD              | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 8,815,000                       | 755,666       | X X X        | 618,738        | 630,361                                              | (11,623)                                           |                                                |                                                            | (11,623)                        |                                                        | 618,738                                                    |                                       | 136,927                                | 136,927                             | 13,178                                                          | X X X                                     |                                                                                                     |
| 756109104               | REALTY INCOME REIT ORD                 | ...                                  | 03/02/2021       | INSTINET                         | 1,150,000                       | 69,352        | X X X        | 85,815         | 71,496                                               | 14,319                                             |                                                |                                                            | 14,319                          |                                                        | 85,815                                                     |                                       | (16,463)                               | (16,463)                            | 809                                                             | X X X                                     |                                                                                                     |
| 758849103               | REGENCY CENTERS REIT ORD               | ...                                  | 01/07/2021       | INSTINET                         | 3,360,000                       | 151,483       | X X X        | 162,658        | 153,317                                              | 9,341                                              |                                                |                                                            | 9,341                           |                                                        | 162,658                                                    |                                       | (11,174)                               | (11,174)                            | 1,999                                                           | X X X                                     |                                                                                                     |
| 7591EP100               | REGIONS FINANCIAL ORD                  | ...                                  | 01/07/2021       | INSTINET                         | 25,910,000                      | 460,284       | X X X        | 404,326        | 417,669                                              | (13,344)                                           |                                                |                                                            | (13,344)                        |                                                        | 404,326                                                    |                                       | 55,958                                 | 55,958                              | 4,016                                                           | X X X                                     |                                                                                                     |
| 759509102               | RELiance STEEL ORD                     | ...                                  | 03/26/2021       | Various                          | 2,165,000                       | 307,871       | X X X        | 286,459        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 286,459                                                    |                                       | 21,412                                 | 21,412                              | 842                                                             | X X X                                     |                                                                                                     |
| 760759100               | REPUBLIC SERVICES ORD                  | ...                                  | 04/15/2021       | Various                          | 8,490,000                       | 847,038       | X X X        | 789,185        | 347,643                                              | 2,697                                              |                                                |                                                            | 2,697                           |                                                        | 789,185                                                    |                                       | 57,853                                 | 57,853                              | 2,121                                                           | X X X                                     |                                                                                                     |
| 76171L106               | REYNOLDS CONSUMER PRODUCTS<br>ORD      | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 9,205,000                       | 263,851       | X X X        | 276,772        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 276,772                                                    |                                       | (12,921)                               | (12,921)                            | 3,923                                                           | X X X                                     |                                                                                                     |
| 770323103               | ROBERT HALF ORD                        | ...                                  | 08/24/2021       | Various                          | 1,265,000                       | 120,387       | X X X        | 64,905         | 79,037                                               | (14,132)                                           |                                                |                                                            | (14,132)                        |                                                        | 64,905                                                     |                                       | 55,482                                 | 55,482                              | 1,146                                                           | X X X                                     |                                                                                                     |
| 77311W101               | ROCKET COMPANIES CL A ORD              | ...                                  | 07/06/2021       | MORGAN STANLEY CO                | 6,400,000                       | 119,910       | X X X        | 210,147        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 210,147                                                    |                                       | (90,237)                               | (90,237)                            | 7,104                                                           | X X X                                     |                                                                                                     |
| 773903109               | ROCKWELL AUTOMAT ORD                   | ...                                  | 03/02/2021       | INSTINET                         | 760,000                         | 189,488       | X X X        | 197,131        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 197,131                                                    |                                       | (7,644)                                | (7,644)                             | 813                                                             | X X X                                     |                                                                                                     |
| 783549108               | RYDER SYSTEM ORD                       | ...                                  | 08/24/2021       | Various                          | 11,345,000                      | 760,790       | X X X        | 592,088        | 700,667                                              | (108,579)                                          |                                                |                                                            | (108,579)                       |                                                        | 592,088                                                    |                                       | 168,703                                | 168,703                             | 9,223                                                           | X X X                                     |                                                                                                     |
| 78409V104               | S&P GLOBAL ORD                         | ...                                  | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      | 1,430,000                       | 483,537       | X X X        | 479,181        | 147,929                                              | 8,439                                              |                                                |                                                            | 8,439                           |                                                        | 479,181                                                    |                                       | 4,356                                  | 4,356                               |                                                                 | X X X                                     |                                                                                                     |
| 78573M104               | SABRE ORD                              | ...                                  | 04/15/2021       | JP MORGAN SECURITIES<br>LLC      | 830,000                         | 12,462        | X X X        | 12,088         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 12,088                                                     |                                       | 374                                    | 374                                 |                                                                 | X X X                                     |                                                                                                     |
| 78667J108               | SAGE THERAPEUTICS ORD                  | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 1,300,000                       | 55,210        | X X X        | 79,230         | 74,831                                               | (34,624)                                           |                                                |                                                            | (34,624)                        |                                                        | 79,230                                                     |                                       | (24,020)                               | (24,020)                            |                                                                 | X X X                                     |                                                                                                     |
| 79466L302               | SALESFORCE.COM ORD                     | ...                                  | 03/26/2021       | Various                          | 3,010,000                       | 641,971       | X X X        | 695,384        | 669,815                                              | 25,569                                             |                                                |                                                            | 25,569                          |                                                        | 695,384                                                    |                                       | (53,414)                               | (53,414)                            |                                                                 | X X X                                     |                                                                                                     |
| 806857108               | SCHLUMBERGER ORD                       | ...                                  | 07/06/2021       | Various                          | 19,155,000                      | 573,059       | X X X        | 722,655        | 418,154                                              | 304,501                                            |                                                |                                                            | 304,501                         |                                                        | 722,655                                                    |                                       | (149,596)                              | (149,596)                           | 6,041                                                           | X X X                                     |                                                                                                     |
| 808513105               | CHARLES SCHWAB ORD                     | ...                                  | 03/26/2021       | Various                          | 15,285,000                      | 980,778       | X X X        | 736,040        | 344,336                                              | (125,661)                                          |                                                |                                                            | (125,661)                       |                                                        | 736,040                                                    |                                       | 244,738                                | 244,738                             | 2,751                                                           | X X X                                     |                                                                                                     |
| 810186106               | SCOTT'S MIRACLE GRO ORD                | ...                                  | 01/07/2021       | INSTINET                         | 315,000                         | 70,112        | X X X        | 46,115         | 62,729                                               | (16,614)                                           |                                                |                                                            | (16,614)                        |                                                        | 46,115                                                     |                                       | 23,998                                 | 23,998                              |                                                                 | X X X                                     |                                                                                                     |
| 81181C104               | SEAGEN ORD                             | ...                                  | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 210,000                         | 34,674        | X X X        | 32,166         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 32,166                                                     |                                       | 2,508                                  | 2,508                               |                                                                 | X X X                                     |                                                                                                     |
| 816851109               | SEMPRA ORD                             | ...                                  | 07/06/2021       | Various                          | 17,760,000                      | 2,268,411     | X X X        | 2,285,535      | 1,052,407                                            | 61,816                                             |                                                |                                                            | 61,816                          |                                                        | 2,285,535                                                  |                                       | (17,124)                               | (17,124)                            | 30,907                                                          | X X X                                     |                                                                                                     |
| 830566105               | SKECHERS USA CL A ORD                  | ...                                  | 03/26/2021       | Various                          | 980,000                         | 38,786        | X X X        | 33,998         | 35,221                                               | (1,223)                                            |                                                |                                                            | (1,223)                         |                                                        | 33,998                                                     |                                       | 4,788                                  | 4,788                               |                                                                 | X X X                                     |                                                                                                     |
| 83088M102               | SKYWORKS SOLUTIONS ORD                 | ...                                  | 03/26/2021       | Various                          | 2,050,000                       | 386,006       | X X X        | 277,631        | 313,404                                              | (35,773)                                           |                                                |                                                            | (35,773)                        |                                                        | 277,631                                                    |                                       | 108,375                                | 108,375                             | 1,025                                                           | X X X                                     |                                                                                                     |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

QE05.9

| 1                       | 2                              | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                           | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                              | 22                                                                                            |
|-------------------------|--------------------------------|--------------------------------------|------------------|-----------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|---------------------------------|-----------------------------------------------------------------------------------------------|
|                         |                                |                                      |                  |                             |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                 |                                                                                               |
| CUSIP<br>Identification | Description                    |                                      | Disposal<br>Date | Name of<br>Purchaser        | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
| 831865209               | A O SMITH ORD                  |                                      | 03/02/2021       | Various                     | 7,250,000                       | 430,341       | X X X        | 380,371        | 397,445                                              | (17,074)                                           |                                                |                                                            | (17,074)                                          |                                                        | 380,371                                                    |                                                   | 49,971                                 | 49,971                              | 1,885                                                           | X X X                           |                                                                                               |
| 832696405               | JM SMUCKER ORD                 |                                      | 03/02/2021       | INSTINET                    | 4,520,000                       | 511,578       | X X X        | 529,990        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 529,990                                                    |                                                   | (18,412)                               | (18,412)                            | 4,068                                                           | X X X                           |                                                                                               |
| 833034101               | SNAP ON ORD                    |                                      | 08/24/2021       | Various                     | 8,750,000                       | 1,872,092     | X X X        | 1,421,053      | 1,150,061                                            | (123,586)                                          |                                                |                                                            | (123,586)                                         |                                                        | 1,421,053                                                  |                                                   | 451,039                                | 451,039                             | 16,285                                                          | X X X                           |                                                                                               |
| 833445109               | SNOWFLAKE CL A ORD             |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 70,000                          | 19,835        | X X X        | 16,658         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 16,658                                                     |                                                   | 3,178                                  | 3,178                               |                                                                 | X X X                           |                                                                                               |
| 835495102               | SONOCO PRODUCTS ORD            |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 11,335,000                      | 730,835       | X X X        | 631,979        | 485,791                                              | (46,439)                                           |                                                |                                                            | (46,439)                                          |                                                        | 631,979                                                    |                                                   | 98,856                                 | 98,856                              | 15,302                                                          | X X X                           |                                                                                               |
| 842587107               | SOUTHERN ORD                   |                                      | 08/24/2021       | Various                     | 75,100,000                      | 4,588,942     | X X X        | 4,535,213      | 1,316,138                                            | (130,543)                                          |                                                |                                                            | (130,543)                                         |                                                        | 4,535,213                                                  |                                                   | 53,729                                 | 53,729                              | 62,556                                                          | X X X                           |                                                                                               |
| 84265V105               | SOUTHERN COPPER ORD            |                                      | 03/02/2021       | INSTINET                    | 160,000                         | 12,067        | X X X        | 8,993          | 10,419                                               | (1,426)                                            |                                                |                                                            | (1,426)                                           |                                                        | 8,993                                                      |                                                   | 3,074                                  | 3,074                               | 96                                                              | X X X                           |                                                                                               |
| 844741108               | SOUTHWEST AIRLINES ORD         |                                      | 07/06/2021       | Various                     | 8,255,000                       | 433,153       | X X X        | 444,344        | 146,122                                              | (2,640)                                            |                                                |                                                            | (2,640)                                           |                                                        | 444,344                                                    |                                                   | (11,191)                               | (11,191)                            |                                                                 | X X X                           |                                                                                               |
| 84860W300               | SPIRIT REALTY CAPITAL REIT ORD |                                      | 04/15/2021       | Various                     | 1,630,000                       | 71,255        | X X X        | 72,336         | 65,526                                               | 6,810                                              |                                                |                                                            | 6,810                                             |                                                        | 72,336                                                     |                                                   | (1,080)                                | (1,080)                             | 1,603                                                           | X X X                           |                                                                                               |
| 854502101               | STANLEY BLACK AND DECKER ORD   |                                      | 04/15/2021       | Various                     | 3,610,000                       | 703,879       | X X X        | 495,337        | 644,602                                              | (149,265)                                          |                                                |                                                            | (149,265)                                         |                                                        | 495,337                                                    |                                                   | 208,543                                | 208,543                             | 1,789                                                           | X X X                           |                                                                                               |
| 855244109               | STARBUCKS ORD                  |                                      | 07/06/2021       | Various                     | 11,860,000                      | 1,329,175     | X X X        | 1,175,479      | 1,098,150                                            | (93,605)                                           |                                                |                                                            | (93,605)                                          |                                                        | 1,175,479                                                  |                                                   | 153,696                                | 153,696                             | 7,556                                                           | X X X                           |                                                                                               |
| 85571B105               | STARWOOD PROPERTY REIT         |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.    | 5,755,000                       | 148,490       | X X X        | 134,335        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 134,335                                                    |                                                   | 14,155                                 | 14,155                              | 5,525                                                           | X X X                           |                                                                                               |
| 857477103               | STATE STREET ORD               |                                      | 01/07/2021       | INSTINET                    | 5,080,000                       | 396,283       | X X X        | 357,386        | 369,722                                              | (12,337)                                           |                                                |                                                            | (12,337)                                          |                                                        | 357,386                                                    |                                                   | 38,897                                 | 38,897                              | 2,642                                                           | X X X                           |                                                                                               |
| 858119100               | STEEL DYNAMICS ORD             |                                      | 08/24/2021       | Various                     | 10,235,000                      | 446,880       | X X X        | 378,173        | 377,364                                              | 809                                                |                                                |                                                            | 809                                               |                                                        | 378,173                                                    |                                                   | 68,707                                 | 68,707                              | 3,162                                                           | X X X                           |                                                                                               |
| 862121100               | STORE CAPITAL ORD              |                                      | 08/24/2021       | Various                     | 8,740,000                       | 307,960       | X X X        | 250,321        | 296,985                                              | (46,664)                                           |                                                |                                                            | (46,664)                                          |                                                        | 250,321                                                    |                                                   | 57,639                                 | 57,639                              | 9,439                                                           | X X X                           |                                                                                               |
| 863667101               | STRYKER ORD                    |                                      | 01/07/2021       | INSTINET                    | 1,615,000                       | 392,446       | X X X        | 315,676        | 395,740                                              | (80,064)                                           |                                                |                                                            | (80,064)                                          |                                                        | 315,676                                                    |                                                   | 76,770                                 | 76,770                              | 1,017                                                           | X X X                           |                                                                                               |
| 866674104               | SUN COMMUNITIES REIT ORD       |                                      | 03/02/2021       | INSTINET                    | 395,000                         | 59,428        | X X X        | 53,511         | 60,020                                               | (6,509)                                            |                                                |                                                            | (6,509)                                           |                                                        | 53,511                                                     |                                                   | 5,916                                  | 5,916                               | 312                                                             | X X X                           |                                                                                               |
| 87161C501               | SYNOVUS FINANCIAL ORD          |                                      | 07/06/2021       | MORGAN STANLEY CO           | 925,000                         | 39,401        | X X X        | 40,754         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 40,754                                                     |                                                   | (1,354)                                | (1,354)                             | 611                                                             | X X X                           |                                                                                               |
| 87165B103               | SYNCHRONY FINANCIAL ORD        |                                      | 08/24/2021       | Various                     | 5,885,000                       | 284,612       | X X X        | 216,769        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 216,769                                                    |                                                   | 67,843                                 | 67,843                              | 3,413                                                           | X X X                           |                                                                                               |
| 87166B102               | SYNEOS HEALTH CL A ORD         |                                      | 04/15/2021       | Various                     | 230,000                         | 18,349        | X X X        | 14,179         | 15,670                                               | (1,491)                                            |                                                |                                                            | (1,491)                                           |                                                        | 14,179                                                     |                                                   | 4,171                                  | 4,171                               |                                                                 | X X X                           |                                                                                               |
| 871829107               | SYSCO ORD                      |                                      | 07/06/2021       | Various                     | 10,385,000                      | 783,776       | X X X        | 807,495        | 366,844                                              | 2,157                                              |                                                |                                                            | 2,157                                             |                                                        | 807,495                                                    |                                                   | (23,719)                               | (23,719)                            | 7,232                                                           | X X X                           |                                                                                               |
| 872307103               | TCF FINANCIAL ORD              |                                      | 03/02/2021       | INSTINET                    | 7,380,000                       | 342,985       | X X X        | 317,444        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 317,444                                                    |                                                   | 25,541                                 | 25,541                              | 2,583                                                           | X X X                           |                                                                                               |
| 87240R107               | TFS FINANCIAL ORD              |                                      | 04/15/2021       | Various                     | 18,075,000                      | 346,385       | X X X        | 295,960        | 318,662                                              | (22,702)                                           |                                                |                                                            | (22,702)                                          |                                                        | 295,960                                                    |                                                   | 50,425                                 | 50,425                              | 1,134                                                           | X X X                           |                                                                                               |
| 872540109               | TJX ORD                        |                                      | 03/26/2021       | Various                     | 4,795,000                       | 316,286       | X X X        | 336,060        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 336,060                                                    |                                                   | (19,774)                               | (19,774)                            | 1,247                                                           | X X X                           |                                                                                               |
| 872590104               | T MOBILE US ORD                |                                      | 01/07/2021       | INSTINET                    | 955,000                         | 127,842       | X X X        | 100,062        | 128,782                                              | (28,720)                                           |                                                |                                                            | (28,720)                                          |                                                        | 100,062                                                    |                                                   | 27,780                                 | 27,780                              |                                                                 | X X X                           |                                                                                               |
| 875372203               | TANDEM DIABETES CARE ORD       |                                      | 08/24/2021       | JP MORGAN SECURITIES<br>LLC | 415,000                         | 42,201        | X X X        | 41,352         | 39,707                                               | 1,644                                              |                                                |                                                            | 1,644                                             |                                                        | 41,352                                                     |                                                   | 850                                    | 850                                 |                                                                 | X X X                           |                                                                                               |
| 876030107               | TAPESTRY ORD                   |                                      | 01/07/2021       | Not Available               | 1,235,000                       | 43,120        | X X X        | 31,133         | 38,433                                               | (7,300)                                            |                                                |                                                            | (7,300)                                           |                                                        | 31,133                                                     |                                                   | 11,987                                 | 11,987                              |                                                                 | X X X                           |                                                                                               |
| 87612E106               | TARGET ORD                     |                                      | 08/24/2021       | Various                     | 4,240,000                       | 1,018,851     | X X X        | 506,527        | 748,487                                              | (241,960)                                          |                                                |                                                            | (241,960)                                         |                                                        | 506,527                                                    |                                                   | 512,324                                | 512,324                             | 8,366                                                           | X X X                           |                                                                                               |
| 87918A105               | TELADOC HEALTH ORD             |                                      | 08/24/2021       | Various                     | 895,000                         | 176,356       | X X X        | 136,996        | 47,990                                               | 3,390                                              |                                                |                                                            | 3,390                                             |                                                        | 176,356                                                    |                                                   | (39,359)                               | (39,359)                            |                                                                 | X X X                           |                                                                                               |
| 879360105               | TELEDYNE TECH ORD              |                                      | 08/24/2021       | Various                     | 260,634                         | 119,004       | X X X        | 110,988        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 110,988                                                    |                                                   | 8,016                                  | 8,016                               |                                                                 | X X X                           |                                                                                               |
| 879369106               | TELEFLEX ORD                   |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC | 195,000                         | 78,710        | X X X        | 75,153         | 80,256                                               | (5,104)                                            |                                                |                                                            | (5,104)                                           |                                                        | 75,153                                                     |                                                   | 3,558                                  | 3,558                               |                                                                 | X X X                           |                                                                                               |
| 88023U101               | TEMPUR SEALY INTERNATIONAL ORD |                                      | 07/06/2021       | MORGAN STANLEY CO           | 1,040,000                       | 42,443        | X X X        | 26,425         | 28,080                                               | (1,655)                                            |                                                |                                                            | (1,655)                                           |                                                        | 26,425                                                     |                                                   | 16,018                                 | 16,018                              | 146                                                             | X X X                           |                                                                                               |
| 882508104               | TEXAS INSTRUMENTS ORD          |                                      | 03/02/2021       | INSTINET                    | 4,730,000                       | 830,146       | X X X        | 617,484        | 776,335                                              | (158,850)                                          |                                                |                                                            | (158,850)                                         |                                                        | 617,484                                                    |                                                   | 212,662                                | 212,662                             | 4,825                                                           | X X X                           |                                                                                               |
| 883556102               | THERMO FISHER SCIENTIFIC ORD   |                                      | 04/15/2021       | Various                     | 455,000                         | 226,131       | X X X        | 185,768        | 211,930                                              | (26,162)                                           |                                                |                                                            | (26,162)                                          |                                                        | 185,768                                                    |                                                   | 40,363                                 | 40,363                              | 177                                                             | X X X                           |                                                                                               |
| 885160101               | THOR INDUSTRIES ORD            |                                      | 07/06/2021       | MORGAN STANLEY CO           | 1,040,000                       | 113,795       | X X X        | 127,791        | 56,724                                               | 14,281                                             |                                                |                                                            | (13,996)                                          |                                                        | 127,791                                                    |                                                   | (13,996)                               | (13,996)                            | 1,103                                                           | X X X                           |                                                                                               |
| 88579Y101               | 3M ORD                         |                                      | 08/24/2021       | Various                     | 20,235,000                      | 3,658,345     | X X X        | 3,296,403      | 3,536,876                                            | (240,473)                                          |                                                |                                                            | (240,473)                                         |                                                        | 3,296,403                                                  |                                                   | 361,942                                | 361,942                             | 35,231                                                          | X X X                           |                                                                                               |
| 887389104               | TIMKEN ORD                     |                                      | 08/24/2021       | Various                     | 1,365,000                       | 101,502       | X X X        | 63,448         | 105,596                                              | (42,149)                                           |                                                |                                                            | (42,149)                                          |                                                        | 63,448                                                     |                                                   | 38,054                                 | 38,054                              | 814                                                             | X X X                           |                                                                                               |
| 889478103               | TOLL BROTHERS ORD              |                                      | 04/15/2021       | Various                     | 1,695,000                       | 81,673        | X X X        | 79,446         | 73,682                                               | 5,764                                              |                                                |                                                            | 5,764                                             |                                                        | 79,446                                                     |                                                   | 2,227                                  | 2,227                               | 217                                                             | X X X                           |                                                                                               |
| 893641100               | TRANSDIGM GROUP ORD            |                                      | 02/17/2021       | Various                     | 2,320,000                       | 1,398,767     | X X X        | 1,162,185      | 1,435,732                                            | (273,547)                                          |                                                |                                                            | (273,547)                                         |                                                        | 1,162,185                                                  |                                                   | 236,582                                | 236,582                             |                                                                 | X X X                           |                                                                                               |
| 89417E109               | TRAVELERS COMPANIES ORD        |                                      | 01/07/2021       | INSTINET                    | 3,260,000                       | 452,726       | X X X        | 391,799        | 457,606                                              | (65,807)                                           |                                                |                                                            | (65,807)                                          |                                                        | 391,799                                                    |                                                   | 60,927                                 | 60,927                              |                                                                 | X X X                           |                                                                                               |
| 896239100               | TRIMBLE ORD                    |                                      | 04/15/2021       | Various                     | 390,000                         | 29,872        | X X X        | 29,666         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 29,666                                                     |                                                   | 206                                    | 206                                 |                                                                 | X X X                           |                                                                                               |
| 896522109               | TRINITY INDUSTRIES ORD         |                                      | 07/06/2021       | Various                     | 8,010,000                       | 217,599       | X X X        | 228,809        |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 228,809                                                    |                                                   | (11,210)                               | (11,210)                            | 3,158                                                           | X X X                           |                                                                                               |
| 896945201               | TRIPADVISOR ORD                |                                      | 03/02/2021       | INSTINET                    | 5,195,000                       | 204,978       | X X X        | 110,069        | 149,512                                              | (39,444)                                           |                                                |                                                            | (39,444)                                          |                                                        | 110,069                                                    |                                                   | 94,910                                 | 94,910                              |                                                                 | X X X                           |                                                                                               |
| 89832Q109               | TRUIST FINANCIAL ORD           |                                      | 08/24/2021       | Various                     | 72,140,000                      | 4,176,744     | X X X        | 3,462,318      | 1,626,265                                            | (169,484)                                          |                                                |                                                            | (169,484)                                         |                                                        | 3,462,318                                                  |                                                   | 714,426                                | 714,426                             | 52,460                                                          | X X X                           |                                                                                               |
| 90138F102               | TWILIO CL A ORD                |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC | 150,000                         | 61,106        | X X X        | 37,797         | 50,775                                               | (12,978)                                           |                                                |                                                            | (12,978)                                          |                                                        | 37,797                                                     |                                                   | 23,                                    |                                     |                                                                 |                                 |                                                                                               |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

QE05.10

| 1                       | 2                                     | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                                | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                 |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
|-------------------------|---------------------------------------|--------------------------------------|------------------|----------------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------------|
|                         |                                       |                                      |                  |                                  |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                              | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                                     |
| CUSIP<br>Identification | Description                           |                                      | Disposal<br>Date | Name of<br>Purchaser             | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V. | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date |                                                                                                     |
| 92047W101               | VALVOLINE ORD                         |                                      | 02/17/2021       | Various                          | 2,635,000                       | 63,548        | X X X        | 58,837         | 60,974                                               | (2,137)                                            |                                                |                                                            | (2,137)                         |                                                        | 58,837                                                     |                                                   | 4,711                                  | 4,711                               |                                                                 | X X X                                     |                                                                                                     |
| 92276F100               | VENTAS REIT ORD                       |                                      | 04/15/2021       | Various                          | 4,020,000                       | 197,691       | X X X        | 178,781        | 197,141                                              | (18,360)                                           |                                                |                                                            | (18,360)                        |                                                        | 178,781                                                    |                                                   | 18,910                                 | 18,910                              | 1,856                                                           | X X X                                     |                                                                                                     |
| 92339V308               | VEREIT ORD                            |                                      | 02/17/2021       | Various                          | 2,400,000                       | 87,113        | X X X        | 113,543        | 90,696                                               | 22,847                                             |                                                |                                                            | 22,847                          |                                                        | 113,543                                                    |                                                   | (26,430)                               | (26,430)                            | 924                                                             | X X X                                     |                                                                                                     |
| 92343V104               | VERIZON COMMUNICATIONS ORD            |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 16,175,000                      | 893,066       | X X X        | 889,459        | 950,281                                              | (60,823)                                           |                                                |                                                            | (60,823)                        |                                                        | 889,459                                                    |                                                   | 3,607                                  | 3,607                               | 30,449                                                          | X X X                                     |                                                                                                     |
| 92556H206               | VIACOMCBS CL B ORD                    |                                      | 03/26/2021       | Various                          | 9,940,000                       | 547,867       | X X X        | 195,709        | 370,364                                              | (174,655)                                          |                                                |                                                            | (174,655)                       |                                                        | 195,709                                                    |                                                   | 352,158                                | 352,158                             | 4,033                                                           | X X X                                     |                                                                                                     |
| 92556V106               | VIATRIS ORD                           |                                      | 08/24/2021       | Not Available                    | 21,506,000                      | 382,457       | X X X        | 334,562        | 323,096                                              | (49,365)                                           |                                                |                                                            |                                 |                                                        | 334,562                                                    |                                                   | 47,896                                 | 47,896                              | 469                                                             | X X X                                     |                                                                                                     |
| 925652109               | VICI PPTYs ORD                        |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC      | 7,595,000                       | 217,768       | X X X        | 201,391        | 193,673                                              | 7,718                                              |                                                |                                                            | 7,718                           |                                                        | 201,391                                                    |                                                   | 16,377                                 | 16,377                              | 4,313                                                           | X X X                                     |                                                                                                     |
| 92719V100               | VIMEO ORD                             |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 680,000                         | 24,398        | X X X        | 34,504         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 34,504                                                     |                                                   | (10,106)                               | (10,106)                            |                                                                 | X X X                                     |                                                                                                     |
| 92766K106               | VIRGIN GALACTIC HOLDINGS CL A ORD     |                                      | 01/07/2021       | INSTINET                         | 1,245,000                       | 31,124        | X X X        | 30,290         | 29,544                                               | 746                                                |                                                |                                                            | 746                             |                                                        | 30,290                                                     |                                                   | 833                                    | 833                                 |                                                                 | X X X                                     |                                                                                                     |
| 928254101               | VIRTU FINANCIAL CL A ORD              |                                      | 03/26/2021       | Various                          | 17,700,000                      | 473,567       | X X X        | 443,770        | 445,509                                              | (1,739)                                            |                                                |                                                            | (1,739)                         |                                                        | 443,770                                                    |                                                   | 29,797                                 | 29,797                              | 1,632                                                           | X X X                                     |                                                                                                     |
| 92840M102               | VISTRA ORD                            |                                      | 07/06/2021       | MORGAN STANLEY CO                | 6,525,000                       | 119,665       | X X X        | 110,424        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 110,424                                                    |                                                   | 9,241                                  | 9,241                               | 1,958                                                           | X X X                                     |                                                                                                     |
| 929042109               | VORNADO REALTY REIT ORD               |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC      | 1,580,000                       | 70,665        | X X X        | 61,939         | 58,997                                               | 2,941                                              |                                                |                                                            | 2,941                           |                                                        | 61,939                                                     |                                                   | 8,726                                  | 8,726                               | 837                                                             | X X X                                     |                                                                                                     |
| 929160109               | VULCAN MATERIALS ORD                  |                                      | 07/06/2021       | Various                          | 860,000                         | 148,456       | X X X        | 134,551        | 31,887                                               | (1,632)                                            |                                                |                                                            | (1,632)                         |                                                        | 134,551                                                    |                                                   | 13,905                                 | 13,905                              | 357                                                             | X X X                                     |                                                                                                     |
| 92918V109               | VROOM ORD                             |                                      | 08/24/2021       | JP MORGAN SECURITIES<br>LLC      | 1,875,000                       | 53,815        | X X X        | 78,509         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 78,509                                                     |                                                   | (24,694)                               | (24,694)                            |                                                                 | X X X                                     |                                                                                                     |
| 92939U106               | WEC ENERGY GROUP ORD                  |                                      | 08/24/2021       | Various                          | 11,785,000                      | 1,033,393     | X X X        | 1,052,507      |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 1,052,507                                                  |                                                   | (19,113)                               | (19,113)                            | 7,984                                                           | X X X                                     |                                                                                                     |
| 929740108               | WABTEC ORD                            |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      | 440,000                         | 34,840        | X X X        | 28,447         | 32,208                                               | (3,761)                                            |                                                |                                                            | (3,761)                         |                                                        | 28,447                                                     |                                                   | 6,392                                  | 6,392                               | 53                                                              | X X X                                     |                                                                                                     |
| 931142103               | WALMART ORD                           |                                      | 08/24/2021       | Various                          | 10,200,000                      | 1,511,973     | X X X        | 1,282,430      | 1,470,330                                            | (187,900)                                          |                                                |                                                            | (187,900)                       |                                                        | 1,282,430                                                  |                                                   | 229,543                                | 229,543                             | 15,400                                                          | X X X                                     |                                                                                                     |
| 931427108               | WALGREEN BOOTS ALLIANCE ORD           |                                      | 03/26/2021       | Various                          | 28,095,000                      | 1,377,364     | X X X        | 1,236,669      | 985,834                                              | 96,812                                             |                                                |                                                            | 96,812                          |                                                        | 1,236,669                                                  |                                                   | 140,695                                | 140,695                             | 9,803                                                           | X X X                                     |                                                                                                     |
| 94106L109               | WASTE MANAGEMENT ORD                  |                                      | 01/07/2021       | INSTINET                         | 7,035,000                       | 829,436       | X X X        | 754,983        | 829,638                                              | (74,654)                                           |                                                |                                                            | (74,654)                        |                                                        | 754,983                                                    |                                                   | 74,452                                 | 74,452                              |                                                                 | X X X                                     |                                                                                                     |
| 942622200               | WATSCO ORD                            |                                      | 04/15/2021       | JP MORGAN SECURITIES<br>LLC      | 1,670,000                       | 464,939       | X X X        | 351,572        | 378,339                                              | (26,767)                                           |                                                |                                                            | (26,767)                        |                                                        | 351,572                                                    |                                                   | 113,367                                | 113,367                             | 6,221                                                           | X X X                                     |                                                                                                     |
| 94419L101               | WAYFAIR CL A ORD                      |                                      | 03/26/2021       | Various                          | 535,000                         | 175,866       | X X X        | 122,148        | 120,808                                              | 1,339                                              |                                                |                                                            | 1,339                           |                                                        | 122,148                                                    |                                                   | 53,718                                 | 53,718                              |                                                                 | X X X                                     |                                                                                                     |
| 947890109               | WEBSTER FINANCIAL ORD                 |                                      | 08/24/2021       | Various                          | 12,570,000                      | 700,348       | X X X        | 601,176        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 601,176                                                    |                                                   | 99,172                                 | 99,172                              | 7,002                                                           | X X X                                     |                                                                                                     |
| 949746101               | WELLS FARGO ORD                       |                                      | 03/26/2021       | Various                          | 66,443,000                      | 2,365,571     | X X X        | 2,069,795      | 1,409,346                                            | (74,451)                                           |                                                |                                                            | (74,451)                        |                                                        | 2,069,795                                                  |                                                   | 295,776                                | 295,776                             | 521                                                             | X X X                                     |                                                                                                     |
| 95040Q104               | WELLTOWER ORD                         |                                      | 03/02/2021       | JP MORGAN SECURITIES<br>LLC      | 4,300,000                       | 286,291       | X X X        | 333,317        | 277,866                                              | 55,451                                             |                                                |                                                            | 55,451                          |                                                        | 333,317                                                    |                                                   | (47,027)                               | (47,027)                            | 1,592                                                           | X X X                                     |                                                                                                     |
| 958102105               | WESTERN DIGITAL ORD                   |                                      | 04/15/2021       | Various                          | 2,125,000                       | 142,951       | X X X        | 116,515        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 116,515                                                    |                                                   | 26,436                                 | 26,436                              |                                                                 | X X X                                     |                                                                                                     |
| 959802109               | WESTERN UNION ORD                     |                                      | 01/07/2021       | INSTINET                         | 33,420,000                      | 766,167       | X X X        | 709,485        | 733,235                                              | (23,750)                                           |                                                |                                                            | (23,750)                        |                                                        | 709,485                                                    |                                                   | 56,682                                 | 56,682                              |                                                                 | X X X                                     |                                                                                                     |
| 960413102               | WESTLAKE CHEM ORD                     |                                      | 02/17/2021       | Various                          | 500,000                         | 43,494        | X X X        | 28,237         | 40,800                                               | (12,563)                                           |                                                |                                                            | (12,563)                        |                                                        | 28,237                                                     |                                                   | 15,258                                 | 15,258                              |                                                                 | X X X                                     |                                                                                                     |
| 962166104               | WEYERHAEUSER REIT                     |                                      | 07/06/2021       | MORGAN STANLEY CO                | 9,825,000                       | 332,862       | X X X        | 302,419        | 182,571                                              | (29,771)                                           |                                                |                                                            | (29,771)                        |                                                        | 302,419                                                    |                                                   | 30,444                                 | 30,444                              | 3,341                                                           | X X X                                     |                                                                                                     |
| 963320106               | WHIRLPOOL ORD                         |                                      | 03/26/2021       | Various                          | 4,015,000                       | 798,464       | X X X        | 765,374        | 689,472                                              | 40,436                                             |                                                |                                                            | 40,436                          |                                                        | 765,374                                                    |                                                   | 33,089                                 | 33,089                              | 2,706                                                           | X X X                                     |                                                                                                     |
| 969457100               | WILLIAMS ORD                          |                                      | 08/24/2021       | Various                          | 16,205,000                      | 373,105       | X X X        | 278,437        | 324,910                                              | (46,473)                                           |                                                |                                                            | (46,473)                        |                                                        | 278,437                                                    |                                                   | 94,668                                 | 94,668                              | 3,629                                                           | X X X                                     |                                                                                                     |
| 969904101               | WILLIAMS SONOMA ORD                   |                                      | 08/24/2021       | Various                          | 5,260,000                       | 794,799       | X X X        | 536,077        | 324,870                                              | (13,130)                                           |                                                |                                                            | (13,130)                        |                                                        | 536,077                                                    |                                                   | 258,722                                | 258,722                             | 2,965                                                           | X X X                                     |                                                                                                     |
| 98212B103               | WPX ENERGY ORD                        |                                      | 01/07/2021       | Unknown                          | 3,820,000                       | 25,262        | X X X        | 25,262         | 31,133                                               | (5,871)                                            |                                                |                                                            | (5,871)                         |                                                        | 25,262                                                     |                                                   |                                        |                                     |                                                                 | X X X                                     |                                                                                                     |
| 983134107               | WYNN RESORTS ORD                      |                                      | 07/06/2021       | MORGAN STANLEY CO                | 1,645,000                       | 194,531       | X X X        | 133,167        | 174,887                                              | (53,299)                                           |                                                |                                                            | (53,299)                        |                                                        | 133,167                                                    |                                                   | 61,364                                 | 61,364                              |                                                                 | X X X                                     |                                                                                                     |
| 98389B100               | XCEL ENERGY ORD                       |                                      | 07/06/2021       | Various                          | 18,340,000                      | 1,204,353     | X X X        | 1,275,897      | 978,262                                              | 80,567                                             |                                                |                                                            | 80,567                          |                                                        | 1,275,897                                                  |                                                   | (71,544)                               | (71,544)                            | 9,671                                                           | X X X                                     |                                                                                                     |
| 988498101               | YUM BRANDS ORD                        |                                      | 02/17/2021       | Various                          | 5,730,000                       | 603,192       | X X X        | 537,927        | 622,049                                              | (84,122)                                           |                                                |                                                            | (84,122)                        |                                                        | 537,927                                                    |                                                   | 65,265                                 | 65,265                              | 1,398                                                           | X X X                                     |                                                                                                     |
| 98850P109               | YUM CHINA ORD                         | C                                    | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      | 320,000                         | 20,495        | X X X        | 16,826         | 18,269                                               | (1,443)                                            |                                                |                                                            | (1,443)                         |                                                        | 16,826                                                     |                                                   | 3,669                                  | 3,669                               |                                                                 | X X X                                     |                                                                                                     |
| 98954M101               | ZILLOW GROUP CL A ORD                 |                                      | 07/06/2021       | Various                          | 6,965,000                       | 950,216       | X X X        | 668,693        | 590,659                                              | (306,320)                                          |                                                |                                                            | (306,320)                       |                                                        | 668,693                                                    |                                                   | 281,523                                | 281,523                             |                                                                 | X X X                                     |                                                                                                     |
| 98954M200               | ZILLOW GROUP CL C ORD                 |                                      | 07/06/2021       | Various                          | 11,415,000                      | 1,560,997     | X X X        | 1,037,194      | 983,235                                              | (501,540)                                          |                                                |                                                            | (501,540)                       |                                                        | 1,037,194                                                  |                                                   | 523,803                                | 523,803                             |                                                                 | X X X                                     |                                                                                                     |
| 98986T108               | ZYNGA CL A ORD                        |                                      | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 8,035,000                       | 70,929        | X X X        | 89,473         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 89,473                                                     |                                                   | (18,544)                               | (18,544)                            |                                                                 | X X X                                     |                                                                                                     |
| G0176J109               | ALLEGION ORD                          | C                                    | 03/26/2021       | CITIGROUP GLOBAL<br>MARKETS INC. | 180,000                         | 22,578        | X X X        | 17,820         | 20,948                                               | (3,128)                                            |                                                |                                                            | (3,128)                         |                                                        | 17,820                                                     |                                                   | 4,758                                  | 4,758                               | 65                                                              | X X X                                     |                                                                                                     |
| G0250X107               | AMCOR ORD                             | C                                    | 08/24/2021       | Various                          | 85,025,000                      | 1,021,417     | X X X        | 944,576        | 1,000,744                                            | (56,168)                                           |                                                |                                                            | (56,168)                        |                                                        | 944,576                                                    |                                                   | 76,840                                 | 76,840                              | 14,565                                                          | X X X                                     |                                                                                                     |
| G0585R106               | ASSURED GUARANTY ORD                  | C                                    | 02/17/2021       | JP MORGAN SECURITIES<br>LLC      | 975,000                         | 38,340        | X X X        | 34,937         |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 34,937                                                     |                                                   | 3,403                                  | 3,403                               |                                                                 | X X X                                     |                                                                                                     |
| G16962105               | BUNGE ORD                             |                                      | 08/24/2021       | Various                          | 4,475,000                       | 351,240       | X X X        | 312,491        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 312,491                                                    |                                                   | 38,749                                 | 38,749                              | 2,899                                                           | X X X                                     |                                                                                                     |
| G29183103               | EATON ORD                             | C                                    | 08/24/2021       | Various                          | 5,975,000                       | 762,448       | X X X        | 491,237        | 717,837                                              | (226,599)                                          |                                                |                                                            | (226,599)                       |                                                        | 491,237                                                    |                                                   | 271,211                                | 271,211                             | 912                                                             | X X X                                     |                                                                                                     |
| G3223R108               | EVEREST RE GROUP ORD                  | C                                    | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 1,615,000                       | 439,880       | X X X        | 401,607        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 401,607                                                    |                                                   | 38,273                                 | 38,273                              | 2,503                                                           | X X X                                     |                                                                                                     |
| G4474Y214               | JANUS HENDERSON GROUP ORD             | C                                    | 08/24/2021       | NATIONAL FINL SVCS CORP.         | 13,115,000                      | 564,186       | X X X        | 505,720        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 505,720                                                    |                                                   | 58,466                                 | 58,466                              | 4,984                                                           | X X X                                     |                                                                                                     |
| G47567105               | IHS MARKIT ORD                        | C                                    | 03/02/2021       | INSTINET                         | 1,955,000                       | 179,340       | X X X        | 177,212        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 177,212                                                    |                                                   | 2,128                                  | 2,128                               | 391                                                             | X X X                                     |                                                                                                     |
| G491BT108               | INVESCO ORD                           |                                      | 08/24/2021       | Various                          | 16,295,000                      | 395,411       | X X X        | 293,470        | 52,029                                               | (3,769)                                            |                                                |                                                            | (3,769)                         |                                                        | 293,470                                                    |                                                   | 101,942                                | 101,942                             | 2,607                                                           | X X X                                     |                                                                                                     |
| G51502105               | JOHNSON CONTROLS INTERNATIONAL<br>ORD | C                                    | 04/15/2021       | Various                          | 17,135,000                      | 911,212       | X X X        | 774,658        | 798,320                                              | (23,662)                                           |                                                |                                                            | (23,662)                        |                                                        | 774,658                                                    |                                                   | 136,554                                | 136,554                             | 5,374                                                           | X X X                                     |                                                                                                     |
| G5484J103               | LINDE ORD                             | C                                    | 07/06/2021       | Various                          | 13,428,000                      | 3,862,563     | X X X        | 3,090,245      | 3,405,340                                            | (441,524)                                          |                                                |                                                            | (441,524)                       |                                                        | 3,090,245                                                  |                                                   | 772,318                                | 772,318                             | 26,528                                                          | X X X                                     |                                                                                                     |
| G5876H105               | MARVELL TECHNOLOGY GROUP ORD          | C                                    | 01/07/2021       | INSTINET                         | 2,245,000                       | 108,710       | X X X        | 79,026         | 106,727                                              | (27,701)                                           |                                                |                                                            | (27,701)                        |                                                        | 79,026                                                     |                                                   | 29,684                                 | 29,684                              | 135                                                             | X X X                                     |                                                                                                     |
| G5960L103               | MEDTRONIC ORD                         | C                                    | 01/07/2021       | Not Available                    | 870,000                         | 103,099       | X X X        | 63,753         | 101,912                                              | (38,159)                                           |                                                |                                                            | (38,159)                        |                                                        | 63,753                                                     |                                                   | 39,346                                 | 39,346                              |                                                                 | X X X                                     |                                                                                                     |
| G6095L109               | APTIV ORD                             | C                                    | 08/24/2021       | Various                          | 4,565,000                       | 719,093       | X X X        | 534,644        | 428,654                                              | (77,609)                                           |                                                |                                                            | (77,609)                        |                                                        | 534,644                                                    |                                                   | 184,449                                | 184,449                             |                                                                 | X X X                                     |                                                                                                     |
| G6700G107               | NVENT ELECTRIC ORD                    | C                                    | 08/24/2021       | Various                          | 12,325,000                      | 351,973       | X X X        | 302,177        |                                                      |                                                    |                                                |                                                            |                                 |                                                        | 302,177                                                    |                                                   | 49,796                                 | 49,796                              | 3,130                                                           | X X X                                     |                                                                                                     |

**SCHEDULE D - PART 4**  
**Show All Long-Term Bonds and Stocks Sold, Redeemed or Otherwise Disposed of**  
**During the Current Quarter**

| 1                       | 2                                                                                      | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4                | 5                           | 6                               | 7             | 8            | 9              | 10                                                   | Change in Book/Adjusted Carrying Value             |                                                |                                                            |                                                   |                                                        | 16                                                         | 17                                                | 18                                     | 19                                  | 20                                                              | 21                                        | 22                                                                                            |
|-------------------------|----------------------------------------------------------------------------------------|--------------------------------------|------------------|-----------------------------|---------------------------------|---------------|--------------|----------------|------------------------------------------------------|----------------------------------------------------|------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------|------------------------------------------------------------|---------------------------------------------------|----------------------------------------|-------------------------------------|-----------------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------------------------------|
|                         |                                                                                        |                                      |                  |                             |                                 |               |              |                |                                                      | 11                                                 | 12                                             | 13                                                         | 14                                                | 15                                                     |                                                            |                                                   |                                        |                                     |                                                                 |                                           |                                                                                               |
| CUSIP<br>Identification | Description                                                                            |                                      | Disposal<br>Date | Name of<br>Purchaser        | Number<br>of Shares<br>of Stock | Consideration | Par<br>Value | Actual<br>Cost | Prior Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current<br>Year's<br>Temporary<br>Impairment<br>Recognized | Total<br>Change in<br>B./A.C.V.<br>(11 + 12 - 13) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/<br>Adjusted<br>Carrying Value<br>at Disposal<br>Date | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Bond Interest/<br>Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity<br>Date | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO Admini-<br>strative Symbol |
| G7709Q104               | ROYALTY PHARMA CL A ORD                                                                |                                      | 02/17/2021       | JP MORGAN SECURITIES<br>LLC | 535,000                         | 25,298        | X X X        | 22,464         | 26,777                                               | (4,313)                                            |                                                |                                                            | (4,313)                                           |                                                        | 22,464                                                     |                                                   | 2,835                                  | 2,835                               |                                                                 | X X X                                     |                                                                                               |
| G7S00T104               | PENTAIR ORD                                                                            | C                                    | 03/02/2021       | INSTINET                    | 3,865,000                       | 223,230       | X X X        | 201,204        | 44,861                                               | (8,930)                                            |                                                |                                                            | (8,930)                                           |                                                        | 201,204                                                    |                                                   | 22,027                                 | 22,027                              | 773                                                             | X X X                                     |                                                                                               |
| G8473T100               | STERIS ORD                                                                             | C                                    | 03/02/2021       | Various                     | 3,200,000                       | 580,016       | X X X        | 504,291        | 595,680                                              | (91,389)                                           |                                                |                                                            | (91,389)                                          |                                                        | 504,291                                                    |                                                   | 75,725                                 | 75,725                              | 492                                                             | X X X                                     |                                                                                               |
| G8994E103               | TRANE TECHNOLOGIES ORD                                                                 | C                                    | 08/24/2021       | NATIONAL FINL SVCS CORP     | 110,000                         | 21,507        | X X X        | 8,882          | 15,968                                               | (7,086)                                            |                                                |                                                            | (7,086)                                           |                                                        | 8,882                                                      |                                                   | 12,625                                 | 12,625                              | 130                                                             | X X X                                     |                                                                                               |
| G96629103               | WILLIS TOWERS WATSON ORD                                                               | C                                    | 04/15/2021       | JP MORGAN SECURITIES<br>LLC | 1,530,000                       | 352,478       | X X X        | 324,987        | 322,340                                              | 2,647                                              |                                                |                                                            | 2,647                                             |                                                        | 324,987                                                    |                                                   | 27,491                                 | 27,491                              | 1,317                                                           | X X X                                     |                                                                                               |
| G97822103               | PERRIGO ORD                                                                            | C                                    | 02/17/2021       | JP MORGAN SECURITIES<br>LLC | 930,000                         | 40,840        | X X X        | 42,487         |                                                      |                                                    |                                                |                                                            |                                                   |                                                        | 42,487                                                     |                                                   | (1,647)                                | (1,647)                             |                                                                 | X X X                                     |                                                                                               |
| H1467J104               | CHUBB ORD                                                                              | C                                    | 04/15/2021       | Various                     | 3,595,000                       | 573,153       | X X X        | 541,096        | 553,342                                              | (12,246)                                           |                                                |                                                            | (12,246)                                          |                                                        | 541,096                                                    |                                                   | 32,057                                 | 32,057                              | 4,274                                                           | X X X                                     |                                                                                               |
| H2906T109               | GARMIN ORD                                                                             | C                                    | 08/24/2021       | NATIONAL FINL SVCS CORP     | 795,000                         | 137,267       | X X X        | 67,166         | 95,130                                               | (27,964)                                           |                                                |                                                            | (27,964)                                          |                                                        | 67,166                                                     |                                                   | 70,100                                 | 70,100                              | 1,018                                                           | X X X                                     |                                                                                               |
| N72482123               | QIAGEN ORD                                                                             | C                                    | 02/17/2021       | Various                     | 2,855,000                       | 154,673       | X X X        | 141,687        | 150,887                                              | (9,200)                                            |                                                |                                                            | (9,200)                                           |                                                        | 141,687                                                    |                                                   | 12,986                                 | 12,986                              |                                                                 | X X X                                     |                                                                                               |
| V7780T103               | ROYAL CARIBBEAN GROUP ORD                                                              |                                      | 07/06/2021       | MORGAN STANLEY CO           | 2,245,000                       | 187,691       | X X X        | 255,226        | 167,679                                              | 87,547                                             |                                                |                                                            | 87,547                                            |                                                        | 255,226                                                    |                                                   | (67,535)                               | (67,535)                            |                                                                 | X X X                                     |                                                                                               |
| 9099999                 | Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded |                                      |                  |                             | X X X                           | 315,663,928   | X X X        | 284,218,570    | 196,846,228                                          | (12,372,309)                                       |                                                |                                                            | (12,372,309)                                      |                                                        | 284,218,570                                                |                                                   | 31,445,359                             | 31,445,359                          | 3,048,074                                                       | X X X                                     | X X X                                                                                         |
| 9799997                 | Subtotal - Common Stocks - Part 4                                                      |                                      |                  |                             | X X X                           | 315,663,928   | X X X        | 284,218,570    | 196,846,228                                          | (12,372,309)                                       |                                                |                                                            | (12,372,309)                                      |                                                        | 284,218,570                                                |                                                   | 31,445,359                             | 31,445,359                          | 3,048,074                                                       | X X X                                     | X X X                                                                                         |
| 9799998                 | Summary Item from Part 5 for Common Stocks (N/A to Quarterly)                          |                                      |                  |                             | X X X                           | X X X         | X X X        | X X X          | X X X                                                | X X X                                              | X X X                                          | X X X                                                      | X X X                                             | X X X                                                  | X X X                                                      | X X X                                             | X X X                                  | X X X                               | X X X                                                           | X X X                                     | X X X                                                                                         |
| 9799999                 | Subtotal - Common Stocks                                                               |                                      |                  |                             | X X X                           | 315,663,928   | X X X        | 284,218,570    | 196,846,228                                          | (12,372,309)                                       |                                                |                                                            | (12,372,309)                                      |                                                        | 284,218,570                                                |                                                   | 31,445,359                             | 31,445,359                          | 3,048,074                                                       | X X X                                     | X X X                                                                                         |
| 9899999                 | Subtotal - Preferred and Common Stocks                                                 |                                      |                  |                             | X X X                           | 315,663,928   | X X X        | 284,218,570    | 196,846,228                                          | (12,372,309)                                       |                                                |                                                            | (12,372,309)                                      |                                                        | 284,218,570                                                |                                                   | 31,445,359                             | 31,445,359                          | 3,048,074                                                       | X X X                                     | X X X                                                                                         |
| 9999999                 | Total - Bonds, Preferred and Common Stocks                                             |                                      |                  |                             | X X X                           | 418,818,317   | X X X        | 387,769,953    | 299,353,281                                          | (12,063,109)                                       | (72,673)                                       |                                                            | (12,135,782)                                      |                                                        | 386,962,150                                                |                                                   | 31,525,571                             | 31,525,571                          | 4,886,675                                                       | X X X                                     | X X X                                                                                         |

**E06   Schedule DB Part A Section 1 ..... NONE**

**E07   Schedule DB Part B Section 1 ..... NONE**

**E08   Schedule DB Part D Section 1 ..... NONE**

**E09   Schedule DB Part D Section 2 - Collateral Pledged By Reporting Entity ..... NONE**

**E09   Schedule DB Part D Section 2 - Collateral Pledged To Reporting Entity ..... NONE**

**E10   Schedule DB Part E ..... NONE**

**E11   Schedule DL - Part 1 - Securities Lending Collateral Assets ..... NONE**

**E12   Schedule DL - Part 2 - Securities Lending Collateral Assets ..... NONE**

**SCHEDULE E - PART 1 - CASH**

**Month End Depository Balances**

| 1                                                                                                                                                      |       |       | 2     | 3                   | 4                                                                 | 5                                                                   | Book Balance at End of Each Month<br>During Current Quarter |                 |                | 9     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------|-------|-------|-------|---------------------|-------------------------------------------------------------------|---------------------------------------------------------------------|-------------------------------------------------------------|-----------------|----------------|-------|
|                                                                                                                                                        |       |       |       |                     | Amount<br>of Interest<br>Received<br>During<br>Current<br>Quarter | Amount of<br>Interest<br>Accrued<br>at Current<br>Statement<br>Date | 6                                                           | 7               | 8              |       |
| Depository                                                                                                                                             |       |       | Code  | Rate of<br>Interest |                                                                   |                                                                     | First<br>Month                                              | Second<br>Month | Third<br>Month | *     |
| <b>open depositories</b>                                                                                                                               |       |       |       |                     |                                                                   |                                                                     |                                                             |                 |                |       |
| JP Morgan .....                                                                                                                                        | ..... | ..... | ..... | .....               | .....                                                             | .....                                                               | (20,525,481)                                                | (13,395,796)    | (16,435,505)   | X X X |
| JP Morgan Custody .....                                                                                                                                | ..... | ..... | ..... | .....               | .....                                                             | .....                                                               | 25,268,032                                                  | 34,698,331      | 57,678,308     | X X X |
| US Bank .....                                                                                                                                          | ..... | ..... | ..... | .....               | .....                                                             | .....                                                               | 404,359                                                     | 121,658         | 459,638        | X X X |
| 0199998 Deposits in .....1 depositories that do not exceed the allowable limit in any one depository (see Instructions) - open depositories .....      |       |       | X X X | X X X               | .....                                                             | .....                                                               | 9,077                                                       | 8,225           | 5,550          | X X X |
| 0199999 Totals - Open Depositories .....                                                                                                               |       |       | X X X | X X X               | .....                                                             | .....                                                               | 5,155,987                                                   | 21,432,418      | 41,707,991     | X X X |
| 0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (see Instructions) - suspended depositories ..... |       |       | X X X | X X X               | .....                                                             | .....                                                               | .....                                                       | .....           | .....          | X X X |
| 0299999 Totals - Suspended Depositories .....                                                                                                          |       |       | X X X | X X X               | .....                                                             | .....                                                               | .....                                                       | .....           | .....          | X X X |
| 0399999 Total Cash On Deposit .....                                                                                                                    |       |       | X X X | X X X               | .....                                                             | .....                                                               | 5,155,987                                                   | 21,432,418      | 41,707,991     | X X X |
| 0499999 Cash in Company's Office .....                                                                                                                 |       |       | X X X | X X X               | X X X                                                             | X X X                                                               | .....                                                       | .....           | .....          | X X X |
| 0599999 Total Cash .....                                                                                                                               |       |       | X X X | X X X               | .....                                                             | .....                                                               | 5,155,987                                                   | 21,432,418      | 41,707,991     | X X X |

**SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

| 1                                                            | 2                        | 3     | 4                    | 5                   | 6                 | 7                               | 8                                      | 9                              |
|--------------------------------------------------------------|--------------------------|-------|----------------------|---------------------|-------------------|---------------------------------|----------------------------------------|--------------------------------|
| CUSIP                                                        | Description              | Code  | Date<br>Acquired     | Rate of<br>Interest | Maturity<br>Date  | Book/Adjusted<br>Carrying Value | Amount of<br>Interest<br>Due & Accrued | Amount Received<br>During Year |
| <b>All Other Money Market Mutual Funds</b>                   |                          |       |                      |                     |                   |                                 |                                        |                                |
| . 38141W232                                                  | GOLDMAN:FS MM INST ..... | ..... | .... 09/30/2021 .... | ..... 0.080 .....   | ..... X X X ..... | ..... 14,029,676                | .....                                  | ..... 2,274                    |
| 8699999 Subtotal - All Other Money Market Mutual Funds ..... |                          |       |                      |                     |                   | ..... 14,029,676                | .....                                  | ..... 2,274                    |
| 9999999 Total Cash Equivalents .....                         |                          |       |                      |                     |                   | ..... 14,029,676                | .....                                  | ..... 2,274                    |